

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **19038** Employer's ID Number **06-6033504**
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

INCORPORATED/ORGANIZED, MAY, 1883 COMMENCED BUSINESS, MAY, 1907

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
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(E-Mail Address) (Fax Number)

OFFICERS


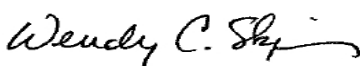
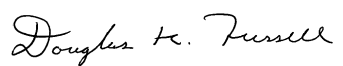
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman, President & Chief Executive Officer	WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	MADelyn JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	MARIA OLIVO.....	Executive Vice President, Strategic Development & Treasurer
4. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI	Executive Vice President, Personal Insurance
6. DOREEN SPADORCIA.....	Vice Chairman	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
7. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
8. ROBERT CARL BRODY.....	Executive Vice President, Claim Services	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
9. JOHN PATRICK CLIFFORD, JR.....	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN.....	Associate Group General Counsel, Corporate & Corporate Secretary
10. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI


STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

		
_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

23rd day of April, 2013



Notary Public
My Commission Expires September 30, 2017



a. Is this an original filing? Yes No
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,069,281,128	0	9,069,281,128	8,999,341,215
2. Stocks:				
2.1 Preferred stocks.....	36,131,528	0	36,131,528	35,287,020
2.2 Common stocks.....	3,310,477,769	0	3,310,477,769	3,147,013,200
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	12,579
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(611,479)), cash equivalents (\$.....77,731,000) and short-term investments (\$.....81,110,860).....	158,230,382	0	158,230,382	197,367,645
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	881,557,506	48,001,848	833,555,658	819,971,892
9. Receivables for securities.....	30,273,365	0	30,273,365	0
10. Securities lending reinvested collateral assets.....	21,567,487	0	21,567,487	95,985,179
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,507,519,165	48,001,848	13,459,517,317	13,294,978,730
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	104,120,674	0	104,120,674	107,157,536
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	460,394,034	31,695,128	428,698,905	419,688,184
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....22,949,019 earned but unbilled premiums).....	861,179,821	7,087,859	854,091,962	812,004,529
15.3 Accrued retrospective premiums.....	20,038,233	355,768	19,682,466	23,256,082
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	28,407,517	0	28,407,517	27,574,490
16.2 Funds held by or deposited with reinsured companies.....	3,110,875	0	3,110,875	3,161,024
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	373,241,856	85,675,200	287,566,656	295,298,553
19. Guaranty funds receivable or on deposit.....	653,376	0	653,376	828,525
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	43,097,047	0	43,097,047	76,022,656
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	167,427,554	62,693,620	104,733,934	77,147,337
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,569,190,153	235,509,424	15,333,680,729	15,137,117,645
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	15,569,190,153	235,509,424	15,333,680,729	15,137,117,645

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	72,555,547	0	72,555,547	31,379,911
2502. Equities and deposits in pools and associations.....	14,496,489	0	14,496,489	22,674,153
2503. State surcharges receivable.....	9,999,369	0	9,999,369	9,614,805
2598. Summary of remaining write-ins for Line 25 from overflow page.....	70,376,149	62,693,620	7,682,529	13,478,468
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	167,427,554	62,693,620	104,733,934	77,147,337

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....388,428,664).....	6,065,096,324	6,094,710,385
2. Reinsurance payable on paid losses and loss adjustment expenses.....	209,303,650	264,935,547
3. Loss adjustment expenses.....	1,299,541,814	1,324,921,462
4. Commissions payable, contingent commissions and other similar charges.....	63,123,221	115,652,498
5. Other expenses (excluding taxes, licenses and fees).....	75,310,594	113,709,204
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	84,863,670	69,406,098
7.1 Current federal and foreign income taxes (including \$....(88,784,277) on realized capital gains (losses)).....	51,631,898	31,740,401
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....227,165 and interest thereon \$....37,799.....	264,964	273,385
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....179,319,635 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	1,791,987,549	1,770,908,557
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,943,514	10,579,149
12. Ceded reinsurance premiums payable (net of ceding commissions).....	87,336,104	71,712,147
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	42,232,150	37,045,792
15. Remittances and items not allocated.....	(4,407,397)	(1,239,153)
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	85,746,276	9,872,605
22. Payable for securities lending.....	21,567,487	95,985,179
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(22,265,173)	(22,613,143)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,862,276,643	9,987,600,111
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,862,276,643	9,987,600,111
29. Aggregate write-ins for special surplus funds.....	22,453,694	22,837,291
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,179,824,585	2,179,824,585
35. Unassigned funds (surplus).....	3,244,125,807	2,921,855,658
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,471,404,086	5,149,517,534
38. Totals (Page 2, Line 28, Col. 3).....	15,333,680,729	15,137,117,645

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	460,334	460,943
2503. Other statutory provisions.....	7,277	7,277
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(23,232,784)	(23,581,363)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(22,265,173)	(22,613,143)
2901. Special surplus from retroactive reinsurance.....	22,453,694	22,837,291
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	22,453,694	22,837,291
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....87,967,392).....	81,655,021	77,300,989	315,579,310
1.2 Assumed..... (written \$.....1,004,446,311).....	980,703,010	979,355,918	3,957,435,767
1.3 Ceded..... (written \$.....89,254,487).....	83,522,837	79,210,029	323,296,675
1.4 Net..... (written \$.....1,003,159,216).....	978,835,193	977,446,877	3,949,718,402
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....493,737,035):			
2.1 Direct.....	32,590,194	37,764,608	170,304,761
2.2 Assumed.....	476,067,718	490,395,249	2,260,340,367
2.3 Ceded.....	32,190,137	24,663,526	172,813,594
2.4 Net.....	476,467,775	503,496,331	2,257,831,534
3. Loss adjustment expenses incurred.....	102,831,529	108,497,694	441,526,153
4. Other underwriting expenses incurred.....	314,433,055	313,109,227	1,274,056,067
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	893,732,358	925,103,252	3,973,413,754
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	85,102,835	52,343,625	(23,695,352)
INVESTMENT INCOME			
9. Net investment income earned.....	100,985,529	116,883,360	720,718,151
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,508,741).....	6,040,340	(30,989,053)	(37,377,520)
11. Net investment gain (loss) (Lines 9 + 10).....	107,025,869	85,894,307	683,340,632
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(2,453,352) amount charged off \$.....138,495).....	(2,591,848)	(2,133,792)	(9,747,944)
13. Finance and service charges not included in premiums.....	4,197,508	4,853,348	17,934,581
14. Aggregate write-ins for miscellaneous income.....	(192,620)	(401,437)	2,988,081
15. Total other income (Lines 12 through 14).....	1,413,040	2,318,118	11,174,717
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	193,541,744	140,556,051	670,819,997
17. Dividends to policyholders.....	1,907,147	2,211,290	8,193,357
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	191,634,597	138,344,761	662,626,640
19. Federal and foreign income taxes incurred.....	42,134,857	30,025,169	52,210,868
20. Net income (Line 18 minus Line 19) (to Line 22).....	149,499,740	108,319,592	610,415,772
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,149,517,534	4,897,219,874	4,897,219,874
22. Net income (from Line 20).....	149,499,740	108,319,592	610,415,772
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....353,840.....	178,507,069	194,376,600	265,290,115
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,562,117)	2,160,310	2,272,358
26. Change in net deferred income tax.....	(13,227,105)	(12,115,818)	(41,220,783)
27. Change in nonadmitted assets.....	10,768,406	21,092,033	41,077,600
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	(5,537,402)	(5,537,402)
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(620,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,099,440)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	321,886,552	308,295,315	252,297,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,471,404,086	5,205,515,189	5,149,517,534
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(15,798)	(18,958)	(72,833)
1402. Profit and loss, miscellaneous.....	(66,355)	(60,860)	(213,616)
1403. Retroactive reinsurance gain/loss.....	(110,467)	(321,619)	3,274,531
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(192,620)	(401,437)	2,988,081
3701. Prior period adjustment.....	(1,099,440)	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,099,440)	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	968,817,952	969,795,580	3,927,309,720
2. Net investment income.....	113,279,577	129,255,668	762,423,850
3. Miscellaneous income.....	1,413,040	2,318,118	11,174,717
4. Total (Lines 1 through 3).....	1,083,510,568	1,101,369,367	4,700,908,287
5. Benefit and loss related payments.....	562,496,611	483,231,015	2,174,746,444
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	516,690,210	503,793,688	1,733,244,788
8. Dividends paid to policyholders.....	1,542,783	1,405,073	7,028,189
9. Federal and foreign income taxes paid (recovered) net of \$ 2,501,361 tax on capital gains (losses).....	20,734,619	(36,532,592)	(39,026,077)
10. Total (Lines 5 through 9).....	1,101,464,224	951,897,184	3,875,993,344
11. Net cash from operations (Line 4 minus Line 10).....	(17,953,655)	149,472,182	824,914,943
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	408,777,876	316,923,436	1,456,413,598
12.2 Stocks.....	1,258,912	5,220,622	8,208,518
12.3 Mortgage loans.....	11,374	3,780	522,155
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	11,879,846	38,583,649	85,953,135
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	9,388	0	0
12.7 Miscellaneous proceeds.....	150,291,363	25,000,000	25,000,000
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	572,228,759	385,731,488	1,576,097,406
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	485,735,965	580,521,372	1,597,299,645
13.2 Stocks.....	1,952,718	0	2,114,589
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	15,324,939	10,879,041	57,788,929
13.6 Miscellaneous applications.....	30,273,365	31,445,869	126,852,366
13.7 Total investments acquired (Lines 13.1 to 13.6).....	533,286,987	622,846,281	1,784,055,530
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	38,941,772	(237,114,793)	(207,958,123)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(8,429)	(7,871)	(32,310)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	620,000,000
16.6 Other cash provided (applied).....	(60,116,951)	(45,081,322)	23,525,042
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(60,125,380)	(45,089,193)	(596,507,269)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(39,137,263)	(132,731,804)	20,449,551
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	197,367,645	176,918,094	176,918,094
19.2 End of period (Line 18 plus Line 19.1).....	158,230,382	44,186,291	197,367,645
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest received in securities.....	191,768	0	87,433
20.0002 Stock distribution from limited partnership.....	130,197	0	2,114,589
20.0003 Dissolution of subsidiaries.....	0	3,972,424	3,972,424
20.0004 Exchange of bonds.....	0	0	1,145,297

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "Receivable from/Payable to parent, subsidiaries and affiliates" and "Amounts withheld or retained by company for account of others" was detected. The error resulted in paid TL&F associated with business not covered by an affiliated reinsurance agreement not being allocated to the Company, causing an understatement of the reported amount in the TL&F payable account. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The correction resulted in an additional \$11.3 million to TL&F, offset by both a reduction of \$1.0 million in Amounts withheld or retained by company for account of others, and \$10.3 million to Receivable from/Payable to parent, subsidiaries and affiliates. This error did not impact Net income or Surplus as regards policyholders.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

- The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- The following table provides aggregated information on structured securities, classified on the basis for the recognized 2013 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2013)			
Present value of cash flows is less than amortized cost	\$ 562,428	\$ 3,277	\$ 593,471

NOTES TO FINANCIAL STATEMENTS

3. Loan-backed and structured securities with other-than-temporary impairments are as follows:

<u>Cusip</u>	<u>Amortized cost basis before other-than-temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than-temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
55275RAD4	\$13,265,552	\$ 8,172,656	\$ 5,092,896	\$ 8,172,656	\$ 5,142,033	Q3 – 2009
36242DKV4	4,012,012	3,627,657	384,555	3,627,657	2,903,581	Q3 – 2009
576455AC3	13,881,639	10,286,719	3,594,920	10,286,719	5,247,888	Q3 – 2009
57643LRK4	14,218,359	8,906,250	5,312,109	8,906,250	7,224,803	Q3 – 2009
76110WUP9	639,406	602,541	36,866	602,541	255,240	Q3 – 2009
92977YBR1	6,396,631	6,344,953	51,678	6,344,953	5,432,772	Q4 – 2009
36242DKV4	3,382,872	3,063,197	319,675	3,063,197	2,750,007	Q4 – 2009
567455AC3	10,400,100	10,218,750	181,350	10,218,750	5,533,089	Q4 – 2009
57643LRK4	8,512,704	8,231,841	280,863	8,231,841	7,465,111	Q4 – 2009
76110WUP9	592,628	572,634	19,995	572,634	204,326	Q4 – 2009
55275RAD4	8,413,500	7,988,475	425,025	7,988,475	6,037,545	Q1 – 2010
576455AC3	10,329,600	9,333,375	996,225	9,333,375	6,523,815	Q1 – 2010
57643LRK4	7,812,350	7,699,281	113,070	7,699,281	7,242,443	Q1 – 2010
76110WUP9	548,372	436,317	112,055	436,317	200,765	Q1 – 2010
05949QAW5	17,987,728	17,981,329	6,398	17,981,329	16,611,618	Q3 – 2010
576455AC3	9,537,395	9,438,000	99,395	9,438,000	6,604,395	Q3 – 2010
55275RAD4	8,224,290	7,775,700	448,590	7,775,700	5,475,070	Q3 – 2010
57643LRK4	6,599,004	6,504,187	94,818	6,504,187	6,245,589	Q3 – 2010
55275RAD4	7,889,095	6,993,000	896,095	6,993,000	6,003,840	Q4 – 2010
05949QAW5	16,373,110	16,372,806	303	16,372,806	15,632,705	Q4 – 2010
576455AC3	9,540,731	8,470,800	1,069,931	8,470,800	6,753,750	Q4 – 2010
57643LRK4	6,355,945	6,144,456	211,489	6,144,456	6,331,259	Q4 – 2010
92977YBR1	5,080,156	4,986,837	93,319	4,986,837	4,950,464	Q1 – 2011
576455AC3	8,550,207	8,402,550	147,657	8,402,550	6,091,620	Q1 – 2011
57643LRK4	6,009,672	5,533,223	476,449	5,533,223	5,805,474	Q1 – 2011
81377NAA2	4,183,873	3,887,070	296,802	3,887,070	4,145,553	Q1 – 2011
79549AXJ3	8,358,700	8,018,886	339,814	8,018,886	7,127,786	Q1 – 2011
05949QAW5	12,201,895	12,188,259	13,636	12,188,259	12,081,240	Q2 – 2011
92977YBR1	4,952,944	4,735,914	217,031	4,735,914	4,962,526	Q2 – 2011
57643LRK4	5,356,686	5,220,520	136,166	5,220,520	4,616,928	Q2 – 2011
81377NAA2	3,794,622	3,368,849	425,773	3,368,849	3,050,154	Q2 – 2011
05948XBV2	1,236,219	1,202,668	33,552	1,202,668	1,194,041	Q2 – 2011
05948XEB3	556,757	549,957	6,800	549,957	533,961	Q2 – 2011
576455AC3	8,582,675	8,440,500	142,175	8,440,500	5,216,910	Q3 – 2011
57643LRK4	4,977,283	4,753,065	224,218	4,753,065	3,605,516	Q3 – 2011
81377NAA2	3,178,762	3,042,534	136,228	3,042,534	2,383,485	Q3 – 2011
05948XBV2	1,192,824	1,192,112	712	1,192,112	1,133,561	Q3 – 2011
05949QAW5	8,838,193	8,817,133	21,060	8,817,133	8,604,674	Q4 – 2011
92977YBR1	4,363,539	4,337,798	25,741	4,337,798	4,079,945	Q4 – 2011
81377NAA2	2,844,924	2,706,875	138,049	2,706,875	2,439,286	Q4 – 2011
55275RAD4	6,981,292	6,776,716	204,576	6,776,716	4,690,118	Q1 – 2012
92977YBR1	4,295,912	4,224,178	71,734	4,224,178	4,427,982	Q1 – 2012
57643LRK4	4,510,481	4,282,882	227,598	4,282,882	3,460,614	Q1 – 2012
81377NAA2	2,650,183	2,356,899	293,284	2,235,899	2,516,908	Q1 – 2012
939336PC1	205,171	194,011	11,160	194,011	208,984	Q1 – 2012
55275RAD4	6,630,810	6,377,885	252,925	6,377,885	5,551,740	Q2 – 2012
576455AC3	8,538,515	8,188,341	350,174	8,188,341	4,650,218	Q2 – 2012
576455AC3	7,998,844	7,243,871	754,973	7,243,871	7,510,481	Q3 – 2012
57643LRK4	3,929,744	3,800,109	129,635	3,800,109	4,890,099	Q4 – 2012
05948XEB3	387,208	386,552	656	386,552	402,338	Q1 – 2013
939336PC1	175,220	172,599	2,621	172,599	191,133	Q1 – 2013

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 321,947
2. 12 Months or Longer	\$ 17,131

b. The aggregate related fair values of securities with unrealized losses:

1. Less than 12 Months	\$23,715,621
2. 12 Months or Longer	\$ 4,645,107

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

Not applicable.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of March 31, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 47,399,667	\$ -	\$ 47,399,667
Preferred stock				
Redeemable preferred stock	31,250,000	-	-	31,250,000
Non-redeemable preferred stock	3,037,033	-	-	3,037,033
Total preferred stock	34,287,033	-	-	34,287,033
Total assets at fair value	\$ 34,287,033	\$ 47,339,667	\$ -	\$ 81,686,700

There were no significant transfers between level 1 and level 2.

(2) Not applicable.

(3) Not applicable.

(4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.

(5) Not applicable.

B. Not applicable.

C. The following table provides the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

<u>(At March 31, 2013)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not</u>
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>				<u>Practicable</u>
Short term bonds	\$ 81,110,860	\$ 81,110,860	\$ 34,772,350	\$ 46,338,510	\$ -	\$ -
Cash equivalents	77,731,000	77,731,000	-	77,731,000	-	-
Long term bonds	9,753,414,118	9,069,281,128	281,480,829	9,464,610,821	7,322,468	-
Preferred stock	37,709,088	36,131,528	37,709,088	-	-	-
(At December 31, 2012)						
<u>Description</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not</u>
	<u>Fair Value</u>	<u>Assets</u>				<u>Practicable</u>
Short term bonds	\$ 198,315,951	\$ 198,316,027	\$ 81,351,691	\$ 116,381,673	\$ 582,587	\$ -
Long term bonds	9,737,570,684	8,999,341,215	360,740,890	9,368,342,990	8,486,804	-
Preferred stock	36,365,395	35,287,020	36,365,395	-	-	-
Common stock	124,474	124,474	124,474	-	-	-
Mortgage loans	-	12,579	-	-	-	12,579

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2013 to March 31, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$29,421,000, resulting from better than expected loss and DCC development primarily in the special property, other liability – occurrence, and homeowners lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the workers' compensation line.

The improvement in the special property line was driven by better than expected development for catastrophe and non-catastrophe claims in accident years 2010 through 2012. The improvement in the other liability – occurrence line was concentrated in accident years 2010 and prior and reflected more favorable legal and judicial environments than what the Company previously expected. The improvement in the homeowners line was driven primarily by better than expected development for catastrophe and non-catastrophe claims incurred in accident year 2011. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the workers' compensation line was driven by a charge that was precipitated by legislation in New York enacted during the first quarter of 2013 related to the New York Fund for Reopened Cases, primarily impacting accident years 2005 through 2012.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....
- 6.4 By what department or departments?
Connecticut

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
.....

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,146,888,726	\$3,310,477,769
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$18,229,302	\$18,744,680
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,165,118,028	\$3,329,222,449
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....21,567,487
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....21,567,487
16.3 Total payable for securities lending reporting on the liability page:	\$.....21,567,487

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No [X]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
UBS	1 N Wacker 31st Fl, Chicago, IL 60606	Futures Account Agreements

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1	2	3
Central Registration Depository	Name(s)	Address
N/A		

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

18.2 If no, list exceptions:

TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	...25,516,495	...25,516,495	.....0	.....0	.....183,444	.....183,444
Total.....	.....XXX...	.....XXX.....	.....0	.....0	...25,516,495	...25,516,495	.....0	.....0	.....183,444	.....183,444

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	----------------------------	--------------------------------------	---

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	1,526,184	1,177,033	644,729	476,269	50,693,952	53,570,843
2. Alaska.....	AK.....L.....	387,043	299,506	36,076	104,044	650,414	825,185
3. Arizona.....	AZ.....L.....	1,669,557	1,763,253	407,538	215,100	13,827,075	14,042,541
4. Arkansas.....	AR.....L.....	1,007,012	654,834	214,969	207,067	13,196,848	14,170,739
5. California.....	CA.....L.....	767,966	1,177,452	6,077,937	8,866,355	160,797,900	184,353,044
6. Colorado.....	CO.....L.....	(187,016)	359,589	205,426	184,768	9,928,212	11,098,419
7. Connecticut.....	CT.....L.....	4,380,920	3,660,292	2,743,204	5,796,806	247,605,347	256,234,254
8. Delaware.....	DE.....L.....	29,902	9,489	91,057	165,053	31,945,508	33,787,342
9. District of Columbia.....	DC.....L.....	544,983	354,931	352,410	338,513	20,380,969	20,756,331
10. Florida.....	FL.....L.....	4,755,504	5,290,282	3,814,723	2,517,647	124,045,883	130,239,563
11. Georgia.....	GA.....L.....	2,546,495	1,927,990	726,918	1,035,377	41,694,505	44,278,891
12. Hawaii.....	HI.....L.....	13,024	282,262	11,955	170,377	1,737,400	1,679,574
13. Idaho.....	ID.....L.....	150,030	143,241	173,226	138,166	6,357,760	6,841,782
14. Illinois.....	IL.....L.....	2,575,497	2,433,402	1,094,937	878,383	45,606,146	44,882,063
15. Indiana.....	IN.....L.....	1,170,255	1,280,684	403,675	597,089	17,198,399	16,875,004
16. Iowa.....	IA.....L.....	1,016,886	391,291	435,625	1,490,095	13,115,864	12,671,253
17. Kansas.....	KS.....L.....	2,588,436	2,045,603	642,915	718,750	22,014,115	21,040,260
18. Kentucky.....	KY.....L.....	368,307	357,873	759,772	841,874	24,092,167	26,261,264
19. Louisiana.....	LA.....L.....	3,085,576	2,308,167	722,285	617,077	81,460,541	81,727,620
20. Maine.....	ME.....L.....	101,992	148,834	311,549	182,031	18,017,863	19,907,624
21. Maryland.....	MD.....L.....	1,242,698	3,026,580	1,761,362	1,143,067	73,183,006	74,288,648
22. Massachusetts.....	MA.....L.....	6,143,990	5,138,138	3,049,238	3,233,735	144,940,008	146,529,954
23. Michigan.....	MI.....L.....	1,575,747	652,567	1,789,426	1,977,348	269,952,641	284,573,425
24. Minnesota.....	MN.....L.....	1,731,411	1,656,143	800,031	750,482	34,749,997	35,881,843
25. Mississippi.....	MS.....L.....	1,112,732	1,522,791	200,528	335,102	11,892,187	12,347,782
26. Missouri.....	MO.....L.....	774,748	863,328	1,414,159	1,079,462	33,309,982	34,764,756
27. Montana.....	MT.....L.....	135,986	156,138	55,443	44,001	2,757,786	2,663,942
28. Nebraska.....	NE.....L.....	1,154,945	1,404,501	454,175	539,475	12,430,536	12,805,671
29. Nevada.....	NV.....L.....	974,570	844,065	143,960	147,545	2,700,570	2,407,138
30. New Hampshire.....	NH.....L.....	335,025	269,458	110,806	220,945	16,457,638	16,323,829
31. New Jersey.....	NJ.....L.....	321,145	196,306	1,569,279	1,846,279	200,842,591	206,121,341
32. New Mexico.....	NM.....L.....	263,704	161,426	96,838	112,010	5,097,411	5,061,948
33. New York.....	NY.....L.....	7,273,193	7,194,817	15,423,648	7,064,659	353,201,362	362,612,638
34. North Carolina.....	NC.....L.....	2,593,210	1,625,620	716,049	1,169,707	40,506,226	41,408,536
35. North Dakota.....	ND.....L.....	15,807	16,967	(774)	356	120,513	143,577
36. Ohio.....	OH.....L.....	155,455	152,434	639,182	1,270,559	216,403,117	225,713,040
37. Oklahoma.....	OK.....L.....	284,193	161,189	60,050	41,589	10,497,727	10,686,169
38. Oregon.....	OR.....L.....	834,464	480,281	182,460	93,465	11,802,806	12,128,061
39. Pennsylvania.....	PA.....L.....	5,179,124	6,168,467	4,447,735	2,257,342	242,948,716	245,437,461
40. Rhode Island.....	RI.....L.....	83,032	48,127	335,626	457,225	34,957,193	37,815,111
41. South Carolina.....	SC.....L.....	1,260,602	900,476	228,827	254,999	16,275,058	16,481,193
42. South Dakota.....	SD.....L.....	148,792	98,498	30,328	59,623	1,205,301	1,272,510
43. Tennessee.....	TN.....L.....	3,332,302	3,687,824	2,002,449	1,717,748	57,691,514	62,506,505
44. Texas.....	TX.....L.....	12,423,029	18,204,162	2,178,434	1,348,593	136,043,835	131,903,820
45. Utah.....	UT.....L.....	326,367	231,711	2,328,378	93,350	6,672,698	3,147,543
46. Vermont.....	VT.....L.....	79,973	243,967	166,747	101,799	5,606,969	7,213,085
47. Virginia.....	VA.....L.....	6,869,957	6,996,666	2,373,802	2,702,450	54,134,904	56,825,141
48. Washington.....	WA.....L.....	59,721	74,337	698,357	207,170	11,190,322	11,998,315
49. West Virginia.....	WV.....L.....	42,230	142,470	242,297	311,365	20,523,612	22,012,648
50. Wisconsin.....	WI.....L.....	1,407,250	1,356,610	923,993	1,418,148	41,510,787	44,139,007
51. Wyoming.....	WY.....L.....	8,366	7,911	5,783	5,783	287,528	306,831
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	84,545	15,791	17,739	0	0	0
54. Puerto Rico.....	PR.....L.....	756,895	1,401,240	0	0	638,524	682,025
55. US Virgin Islands.....	VI.....L.....	96,127	17,852	0	0	0	0
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	387,505	1,140,399	0	10,000	0	0
59. Totals.....	(a).....54.....	87,967,392	92,325,266	64,317,281	57,556,222	3,014,899,936	3,123,447,087

DETAILS OF WRITE-INS

58001. Israel.....	XXX.....	387,505	0	0	0	0	0
58002. Other Alien Combined.....	XXX.....	0	1,140,399	0	10,000	0	0
58003.	XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	387,505	1,140,399	0	10,000	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Aprilgrange Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Syndicate Management Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... St. Paul Surety Europe Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Resseguradora S.A. *	Brazil	

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Seguradora S.A. *	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguros S.A. *	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	...	Redstart, LLC	Delaware	06-0566050
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	Travelers MGA, Inc.	Texas	75-2676034				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Countersignature Agency, Inc.	Florida	06-1345091				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	First Trenton Indemnity Company (29930) *	Connecticut	22-3129711				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom					
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdeo, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Northland Risk Management Services, Inc.	Minnesota	41-1720288				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370				Discover Property & Casualty Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404				St. Paul Protective Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132				Discover Specialty Insurance Company.....	IL.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	67.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	UA Combined Investment Company Limited	O/B	88.900	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	11.100	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	Castle Pines Fidelity Realty, Inc.	O/M	1.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1631820				Fidelity Castle Pines Limited Partnership	MD	NIA	Castle Pines Fidelity Associates Limited Partnership	O/M	50.000	The Travelers Companies, Inc.	0106
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Solicitors Professional Indemnity Limited	GBR	NIA	Travelers London Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....		Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CAN.....	DS.....	Travelers Insurance Company of Canada.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	The Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	13-2743602				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0113.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts	MA.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

Q12.5

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,026,741	455,575	44.4	(28.0)
2. Allied lines.....	530,601	1,589,847	299.6	(9.1)
3. Farmowners multiple peril.....	0	(28)	0.0	0.0
4. Homeowners multiple peril.....	11,352,095	4,012,126	35.3	39.4
5. Commercial multiple peril.....	17,209	(277,648)	(1,613.4)	3,723.4
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	759	(305)	(40.2)	(2,458.7)
9. Inland marine.....	73,240	37,095	50.6	3.7
10. Financial guaranty.....	4,355	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(52,843)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	10,903	122	1.1	7.2
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	57,301,747	23,720,721	41.4	67.6
17.1. Other liability-occurrence.....	50,825	2,438,869	4,798.6	508.8
17.2. Other liability-claims made.....	317,120	(166,543)	(52.5)	(2.5)
17.3. Excess workers' compensation.....	0	312,671	0.0	0.0
18.1. Products liability-occurrence.....	0	(2,737,490)	0.0	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	3,639,423	0.0	0.0
19.3, 19.4. Commercial auto liability.....	0	(377,641)	0.0	(602,283.1)
21. Auto physical damage.....	0	(1,174)	0.0	0.0
22. Aircraft (all perils).....	0	(151)	0.0	0.0
23. Fidelity.....	53,739	(2,091)	(3.9)	(19.2)
24. Surety.....	10,899,274	(1,483)	(0.0)	10.3
26. Burglary and theft.....	16,413	1,142	7.0	19.4
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	81,655,021	32,590,194	39.9	48.9
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	867,850	867,850	955,623
2. Allied lines.....	431,685	431,685	481,599
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	9,453,276	9,453,276	10,287,627
5. Commercial multiple peril.....	11,043	11,043	12,617
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	382	382	626
9. Inland marine.....	63,492	63,492	72,128
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	10,444	10,444	9,929
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	72,035,020	72,035,020	60,877,394
17.1. Other liability-occurrence.....	41,536	41,536	763,883
17.2. Other liability-claims made.....	95,527	95,527	375,798
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	0	0	0
18.2. Products liability-claims made.....	0	0	0
19.1, 19.2. Private passenger auto liability.....	0	0	0
19.3, 19.4. Commercial auto liability.....	0	0	738
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	58,995	58,995	85,386
24. Surety.....	4,894,976	4,894,976	18,389,068
26. Burglary and theft.....	3,165	3,165	12,849
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	87,967,392	87,967,392	92,325,266
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2010 + Prior.....	2,100,850	2,705,872	4,806,722	152,377	12,851	165,228	2,009,218	11,170	2,594,687	4,615,075	60,745	(87,163)	(26,418)
2. 2011.....	427,583	574,402	1,001,985	73,084	4,260	77,344	398,004	7,464	511,020	916,488	43,505	(51,658)	(8,154)
3. Subtotals 2011 + Prior.....	2,528,434	3,280,274	5,808,707	225,461	17,111	242,572	2,407,222	18,634	3,105,707	5,531,563	104,250	(138,822)	(34,572)
4. 2012.....	576,907	1,034,018	1,610,925	211,006	40,656	251,661	502,017	28,582	833,816	1,364,414	136,115	(130,964)	5,151
5. Subtotals 2012 + Prior.....	3,105,340	4,314,291	7,419,632	436,467	57,767	494,233	2,909,239	47,215	3,939,523	6,895,977	240,365	(269,786)	(29,421)
6. 2013.....	XXX	XXX	XXX	XXX	140,060	140,060	XXX	113,080	355,581	468,661	XXX	XXX	XXX
7. Totals.....	3,105,340	4,314,291	7,419,632	436,467	197,826	634,293	2,909,239	160,295	4,295,104	7,364,638	240,365	(269,786)	(29,421)
8. Prior Year-End's Surplus As Regards Policyholders	5,149,518												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.7.7 %	2.(6.3)%	3.(0.4)%
													Col. 13, Line 7 Line 8
													4.(0.6)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Statement for March 31, 2013 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	8,534,702	1,175,965	7,358,737	13,128,278
2505. Deferred compensation funds.....	358,774	0	358,774	358,283
2506. Other assets nonadmitted.....	61,517,655	61,517,655	0	0
2507. Assumed reinsurance receivable and payable.....	(34,982)	0	(34,982)	(8,093)
2597. Summary of remaining write-ins for Line 25.....	70,376,149	62,693,620	7,682,529	13,478,468

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escheat liability.....	(4,672)	39,125
2505. Retroactive reinsurance reserve ceded.....	(23,228,112)	(23,620,488)
2597. Summary of remaining write-ins for Line 25.....	(23,232,784)	(23,581,363)

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	12,579	28,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	(1,204)	506,482
7. Deduct amounts received on disposals.....	11,374	522,155
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	12,579
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	12,579
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	12,579

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	864,394,187	880,473,333
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	15,324,939	57,788,929
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	16,348,902	15,180,326
6. Total gain (loss) on disposals.....	(67,372)	(1,001,877)
7. Deduct amounts received on disposals.....	11,812,474	85,953,135
8. Deduct amortization of premium and depreciation.....	2,420	9,455
9. Total foreign exchange change in book/adjusted carrying value.....	(2,628,257)	2,623,333
10. Deduct current year's other than temporary impairment recognized.....	0	4,707,269
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	881,557,506	864,394,187
12. Deduct total nonadmitted amounts.....	48,001,848	44,422,295
13. Statement value at end of current period (Line 11 minus Line 12).....	833,555,658	819,971,892

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	12,181,641,435	11,862,494,267
2. Cost of bonds and stocks acquired.....	487,688,683	1,599,414,233
3. Accrual of discount.....	2,693,168	12,916,621
4. Unrealized valuation increase (decrease).....	163,716,530	251,652,370
5. Total gain (loss) on disposals.....	4,742,013	(19,011,065)
6. Deduct consideration for bonds and stocks disposed of.....	410,036,787	1,464,622,116
7. Deduct amortization of premium.....	14,551,339	58,813,858
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	3,277	2,389,018
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,415,890,425	12,181,641,435
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	12,415,890,425	12,181,641,435

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	7,930,226,367	1,154,231,886	1,226,448,072	24,601,980	7,882,612,161	0	0	7,930,226,367
2. Class 2 (a).....	1,022,725,104	76,390,281	24,125,301	(41,174,778)	1,033,815,306	0	0	1,022,725,104
3. Class 3 (a).....	145,262,185	58,138,293	12,043,446	1,273,311	192,630,343	0	0	145,262,185
4. Class 4 (a).....	89,781,106	26,805,066	7,469,495	(1,777,770)	107,338,906	0	0	89,781,106
5. Class 5 (a).....	9,508,094	0	3,246,478	1,460,769	7,722,385	0	0	9,508,094
6. Class 6 (a).....	154,386	0	1	3,849,501	4,003,886	0	0	154,386
7. Total Bonds.....	9,197,657,241	1,315,565,525	1,273,332,792	(11,766,986)	9,228,122,987	0	0	9,197,657,241
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	33,442,525	1,822,521	1,000,000	21,988	34,287,033	0	0	33,442,525
10. Class 3.....	1,776,495	0	0	0	1,776,495	0	0	1,776,495
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	68,000	0	0	0	68,000	0	0	68,000
14. Total Preferred Stock.....	35,287,020	1,822,521	1,000,000	21,988	36,131,528	0	0	35,287,020
15. Total Bonds and Preferred Stock.....	9,232,944,261	1,317,388,046	1,274,332,792	(11,744,998)	9,264,254,515	0	0	9,232,944,261

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....81,110,860	.....XXX.....	.....81,110,860	.....5,535	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....198,316,027	.....178,326,195
2. Cost of short-term investments acquired.....	.....702,498,560	.....3,660,602,160
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....9,388	.....0
6. Deduct consideration received on disposals.....	.....819,702,077	.....3,640,606,001
7. Deduct amortization of premium.....	.....11,038	.....6,327
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....81,110,860	.....198,316,027
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....81,110,860	.....198,316,027

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0	
2. Cost paid/(consideration received) on additions.....	0	
3. Unrealized valuation increase (decrease).....	0	
4. Total gain (loss) on termination recognized.....	0	
5. Considerations received (paid) on terminations.....	0	
6. Amortization.....	0	
7. Adjustment to the book/adjusted carrying value of hedge item.....	0	
8. Total foreign exchange change in book/adjusted carrying value.....	0	
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0	
10. Deduct nonadmitted assets.....	0	
11. Statement value at end of current period (Line 9 minus Line 10).....	0	

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0	
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	(824,242)	
3.14 Section 1, Column 18, prior year.....	380,270	(1,204,512) (1,204,512)
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	(824,242)	
3.24 Section 1, Column 19, prior year.....	380,270	(1,204,512) (1,204,512)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....	(160,752)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(160,752)	(160,752)
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....		0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	(824,242)
9. Total (Line 7 plus Line 8).....	<u>(824,242)</u>
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	(824,242)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	(5,225,000)
15. Part D, Section 1, Column 11.....	(5,225,000)
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	127,331,000	0
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	49,600,000	0
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	77,731,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	77,731,000	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

QE01

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	State						

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

Mortgages Closed by Repayment

100029-4.....	Brooklyn.....	NY.....	.....	03/16/1988....	02/28/2013....	.....12,579	.....0	.....0	.....0	.....0	.....0	.....0	.....12,579	.....11,374	.....0	.....(1,204)	.....(1,204)
0199999. Total - Mortgages Closed by Repayment.....						.....12,579	.....0	.....0	.....0	.....0	.....0	.....0	.....12,579	.....11,374	.....0	.....(1,204)	.....(1,204)
0599999. Total Mortgages.....						.....12,579	.....0	.....0	.....0	.....0	.....0	.....0	.....12,579	.....11,374	.....0	.....(1,204)	.....(1,204)

QE02

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA.....	Blum Capital Partners.....		01/01/2010....	3	0	(172,697)	0	125,616	1.6
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010....	3	0	2,112,297	0	5,066,917	2.2
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	3	0	34,375	0	3,296,894	1.8
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	3	0	3,786	0	7,781	1.3
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	3	0	8,279	0	698,366	0.4
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	3	0	183,668	0	7,267,437	1.3
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	3	0	54,054	0	1,727,339	0.3
	Gryphon Partners II, L.P.....	San Francisco.....	CA.....	Gryphon Investors.....		11/03/1999....	3	0	(44,143)	0	114,103	1.0
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	3	0	170,246	0	1,338,388	0.6
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	3	0	256,679	0	1,954,591	1.6
	Onex Partners II L.P.....	Toronto.....	CAN.....	Onex Partners.....		06/29/2006....	3	0	1,006	0	2,268,800	0.8
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	3	0	2,759	0	2,836,994	0.3
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	3	0	608,593	0	5,355,657	2.4
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	3	0	2,631,125	0	6,101,907	8.6
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	3	0	382,044	0	309,222	4.5
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	6,232,070	0	38,470,013	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	0	0	49,292	0	16,685,872	49.0
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	0	0	39,500	0	1,032,419	0.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	88,792	0	17,718,291	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	0	0	763,783	0	8,178,112	0.6
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	0	0	29,678	0	116,345	4.8
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	3	0	1,138,648	0	3,376,504	6.4
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	41,901	0	3,287,530	0.4
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	11,647	0	0	0.4
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	3	0	2,162,712	0	5,830,052	7.7
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	0	0	131,324	0	1,812,449	5.6
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	3	0	3,850,874	0	2,304,882	1.9
	Quintana Energy Partners, L.P.....	Houston.....	TX.....	Quintana Capital Group.....		01/01/2010....	0	0	873,510	0	2,408,701	3.7
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	9,004,077	0	27,314,575	XXX
3999999. Subtotal - Unaffiliated.....								0	15,324,939	0	83,502,878	XXX
4199999. Totals.....								0	15,324,939	0	83,502,878	XXX

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income				
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																							
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Distribution	01/01/2010	02/18/2013	96,900	0	0	0	0	0	0	96,900	96,900	0	0	0	0				
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																	96,900	96,900	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																							
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	01/21/2013	(172,697)	0	0	0	0	0	0	(172,697)	(172,697)	0	0	0	0				
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	03/25/2013	239,481	0	0	0	0	0	0	239,481	239,481	0	0	0	0				
	Clayton, Dubilier & Rice Fund VI	New York	NY	Distribution	12/08/1998	02/28/2013	443,815	0	0	0	0	0	0	443,815	443,815	0	0	0	0				
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	03/29/2013	196,948	0	0	0	0	0	0	196,948	196,948	0	0	0	0				
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	01/31/2013	690,030	0	0	0	0	0	0	690,030	622,659	(67,372)	0	(67,372)	0				
	Gryphon Partners II, L.P.	San Francisco	CA	Distribution	11/03/1999	03/28/2013	16,048	0	0	0	0	0	0	16,048	16,048	0	0	0	0				
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	03/12/2013	481,654	0	0	0	0	0	0	481,654	481,654	0	0	0	0				
	Providence Equity Partners III L.P.	Providence	RI	Distribution	01/25/1999	01/03/2013	40,303	0	0	0	0	0	0	40,303	40,303	0	0	0	0				
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	03/21/2013	766,230	0	0	0	0	0	0	766,230	766,230	0	0	0	0				
	RRE Ventures II, L.P.	New York	NY	Distribution	08/11/1999	03/12/2013	602,962	0	0	0	0	0	0	602,962	602,962	0	0	0	0				
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	03/27/2013	798,902	0	0	0	0	0	0	798,902	798,902	0	0	0	0				
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	01/31/2013	34,668	0	0	0	0	0	0	34,668	34,668	0	0	0	0				
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																	4,138,345	4,070,973	(67,372)	0	(67,372)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																							
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	02/28/2013	689,463	0	0	0	0	0	0	689,463	689,463	0	0	0	0				
	Rosrock Fund II	New York	NY	Distribution	07/25/2006	02/12/2013	393,951	0	0	0	0	0	0	393,951	393,951	0	0	0	0				
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	03/29/2013	151,699	0	0	0	0	0	0	151,699	151,699	0	0	0	0				
	WCP Real Estate Strategies Fund, L.P.	Westport	CT	Distribution	11/03/2006	03/26/2013	164,415	0	0	0	0	0	0	164,415	164,415	0	0	0	0				
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	1,399,528	1,399,528	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																							
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	02/08/2013	37,065	0	0	0	0	0	0	37,065	37,065	0	0	0	0				
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	03/05/2013	24,822	0	0	0	0	0	0	24,822	24,822	0	0	0	0				
	Celero Energy Company, LP	Ft Worth	TX	Distribution	01/01/2010	03/29/2013	422,203	0	0	0	0	0	0	422,203	422,203	0	0	0	0				
	Cerberus Asia Partners, L.P.	New York	NY	Distribution	03/23/1999	02/11/2013	157,659	0	0	0	0	0	0	157,659	157,659	0	0	0	0				
	Citi Private Selections, LLC	New York	NY	Distribution	09/01/1998	03/28/2013	91,481	0	0	0	0	0	0	91,481	91,481	0	0	0	0				
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	03/29/2013	495,112	0	0	0	0	0	0	495,112	495,112	0	0	0	0				
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	03/28/2013	359,043	0	0	0	0	0	0	359,043	359,043	0	0	0	0				
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/29/2013	901,406	0	0	0	0	0	0	901,406	901,406	0	0	0	0				
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	02/11/2013	225,654	0	0	0	0	0	0	225,654	225,654	0	0	0	0				
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	03/26/2013	173,429	0	0	0	0	0	0	173,429	173,429	0	0	0	0				
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	02/11/2013	3,344,487	0	0	0	0	0	0	3,344,487	3,344,487	0	0	0	0				
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	01/31/2013	12,711	0	0	0	0	0	0	12,711	12,711	0	0	0	0				
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	6,245,072	6,245,072	0	0	0	0
3999999	Subtotal - Unaffiliated																	11,879,845	11,812,474	(67,372)	0	(67,372)	0
4199999	Totals																	11,879,845	11,812,474	(67,372)	0	(67,372)	0

QE03.1

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 NL 0	U S TREASURY NOTES 1.875 2015 06.....		...03/26/2013	RBC CAPITAL MARKETS.....		51,783,371	50,000,000	222,721	1.....
912828 UT 5	U S TREASURY NOTES 250 2015 03.....		...03/21/2013	CITIGROUP GLOBAL MARKETS.....		49,995,719	50,000,000	0	1.....
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		...03/20/2013	PAY IN KIND.....		131,014	131,014	0	1.....
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		...03/20/2013	PAY IN KIND.....		60,754	60,754	0	1.....
0599999.	Total - Bonds - U.S. Government.....					101,970,857	100,191,768	222,721	XXX.....
Bonds - U.S. States, Territories and Possessions									
546415 XA 3	LOUISIANA GENERAL OBLIG 5.000 2017 05.....		...03/13/2013	RBC CAPITAL MARKETS.....		5,811,960	5,100,000	97,042	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					5,811,960	5,100,000	97,042	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
239864 AN 1	DAYTON METRO LIBRARY GO 4.000 2034 12.....		...03/20/2013	STIFEL NICOLAUS & CO INC.....		9,717,510	9,275,000	0	1FE.....
258885 L5 9	DOUGLAS CO SCH DIST #RE- 4.000 2027 12.....		...01/31/2013	RBC CAPITAL MARKETS.....		11,162,400	10,000,000	0	1FE.....
271281 XM 4	EAST BRUNSWICK GENERAL O 3.000 2030 03.....		...03/12/2013	JANNEY MONTGOMERY SCOTT INC.....		2,160,491	2,230,000	0	1FE.....
271281 XN 2	EAST BRUNSWICK GENERAL O 3.000 2031 03.....		...03/12/2013	JANNEY MONTGOMERY SCOTT INC.....		2,147,522	2,235,000	0	1FE.....
271281 XP 7	EAST BRUNSWICK GENERAL O 3.000 2032 03.....		...03/12/2013	JANNEY MONTGOMERY SCOTT INC.....		2,142,128	2,249,000	0	1FE.....
271281 XQ 5	EAST BRUNSWICK GENERAL O 3.000 2033 03.....		...03/12/2013	JANNEY MONTGOMERY SCOTT INC.....		2,048,998	2,168,000	0	1FE.....
483854 HH 1	KANE & DUPAGE CCD #509 G 4.000 2027 12.....		...03/12/2013	PIPER JAFFRAY.....		6,302,203	5,900,000	0	1FE.....
483854 HJ 7	KANE & DUPAGE CCD #509 G 4.000 2028 12.....		...03/12/2013	PIPER JAFFRAY.....		6,477,529	6,100,000	0	1FE.....
483854 HK 4	KANE & DUPAGE CCD #509 G 4.000 2029 12.....		...03/12/2013	PIPER JAFFRAY.....		6,131,818	5,800,000	0	1FE.....
511074 QA 7	LAKE TRAVIS ISD GO REF S 4.000 2032 02.....		...02/05/2013	BOSC INC.....		5,709,208	5,190,000	15,570	1FE.....
511074 QB 5	LAKE TRAVIS ISD GO REF S 4.000 2033 02.....		...02/05/2013	BOSC INC.....		6,063,537	5,535,000	16,605	1FE.....
524282 ME 7	LEES SUMMIT GENERAL OBLI 3.000 2026 04.....		...01/24/2013	PIPER JAFFRAY.....		2,926,765	2,775,000	0	1FE.....
524282 MF 4	LEES SUMMIT GENERAL OBLI 3.000 2027 04.....		...01/24/2013	PIPER JAFFRAY.....		2,989,137	2,850,000	0	1FE.....
524282 MG 2	LEES SUMMIT GENERAL OBLI 3.000 2028 04.....		...01/24/2013	PIPER JAFFRAY.....		3,050,717	2,925,000	0	1FE.....
810453 6E 5	SCOTTSDALE GENERAL OBLIG 3.500 2033 07.....		...01/29/2013	WELLS FARGO SECURITIES.....		8,738,391	8,375,000	0	1FE.....
810453 6F 2	SCOTTSDALE GENERAL OBLIG 3.500 2034 07.....		...01/29/2013	WELLS FARGO SECURITIES.....		9,001,722	8,665,000	0	1FE.....
819190 SR 1	SHAKOPEE ISD #720 GEN OB 3.000 2025 02.....		...01/08/2013	NORTHLAND SECURITIES.....		4,486,596	4,280,000	7,133	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					91,256,671	86,552,000	39,308	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
20775Y AR 7	CONNECTICUT REVOLVING FU 5.000 2029 03.....		...02/13/2013	BAS-MERRILL LYNCH.....		2,920,409	2,385,000	0	1FE.....
20775Y AS 5	CONNECTICUT REVOLVING FU 5.000 2030 03.....		...02/12/2013	BAS-MERRILL LYNCH.....		2,443,020	2,000,000	0	1FE.....
20775Y AT 3	CONNECTICUT REVOLVING FU 5.000 2031 03.....		...02/12/2013	BAS-MERRILL LYNCH.....		1,216,550	1,000,000	0	1FE.....
495289 D9 8	KING CO SEWER REV REF S2 5.000 2030 01.....		...03/01/2013	RAMIREZ & CO INC.....		2,366,608	1,990,000	17,965	1FE.....
495289 J4 3	KING CO SEWER REV REF S2 5.000 2031 01.....		...03/18/2013	CITIGROUP GLOBAL MARKETS.....		5,801,400	5,000,000	0	1FE.....
546475 GA 6	LOUISIANA GAS & FUEL TAX 5.000 2025 05.....		...03/13/2013	CITIGROUP GLOBAL MARKETS.....		5,812,827	5,100,000	97,042	1FE.....
977123 E7 9	WISCONSIN TRANSN REV REF 4.000 2033 07.....		...02/05/2013	GOLDMAN SACHS & CO.....		10,844,500	10,000,000	0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					31,405,313	27,475,000	115,007	XXX.....
Bonds - Industrial and Miscellaneous									
16524R AE 3	ACMP/ACMP FIN 6.125 2022 07.....		...01/31/2013	CREDIT SUISSE FIRST BOSTON.....		1,065,000	1,000,000	3,403	3FE.....
00508X AF 1	ACTUANT CORPORATION 5.625 2022 06.....		...02/01/2013	KEYBANC CAPITAL MARK.....		338,225	326,000	2,598	3FE.....

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00724F AA 9	ADOBE SYSTEMS INC 3.250 2015 02		..02/26/2013	KEYBANC CAPITAL MARK		157,023	150,000	406	2FE
001192 AG 8	AGL CAPITAL CORP 5.250 2019 08		..02/04/2013	WELLS FARGO SECURITIES		893,648	750,000	18,813	2FE
009158 AT 3	AIR PRODUCTS & CHEMICALS 2.750 2023 02		..01/30/2013	J P MORGAN CHASE SECURITIES INC		995,930	1,000,000	0	1FE
009363 AP 7	AIRGAS INC 2.375 2020 02		..02/11/2013	BAS-MERRILL LYNCH		998,910	1,000,000	0	2FE
018490 AN 2	ALLERGAN INC 3.375 2020 09		..02/01/2013	CORTVIEW CAPITAL SECURITIES		219,543	205,000	2,710	1FE
018490 AQ 5	ALLERGAN INC 2.800 2023 03		..03/08/2013	GOLDMAN SACHS & CO		1,994,540	2,000,000	78	1FE
018804 AP 9	ALLIANT TECHSYSTEMS INC 6.875 2020 09		..01/30/2013	CORTVIEW CAPITAL SECURITIES		352,400	320,000	8,494	3FE
03027X AB 6	AMERICAN TOWER CORP 3.500 2023 01		..01/03/2013	J P MORGAN CHASE SECURITIES INC		991,850	1,000,000	0	2FE
030981 AG 9	AMERIGAS PARTNER 6.250 2019 08		..01/29/2013	VARIOUS		3,235,000	3,000,000	78,299	3FE
035242 AA 4	ANHEUSER-BUSCH 2.625 2023 01	R	..01/14/2013	DEUTSCHE BANC		2,980,410	3,000,000	0	1FE
03674P AF 0	ANTERO RESOURCES 7.250 2019 08		..01/29/2013	KEYBANC CAPITAL MARK		545,000	500,000	0	4FE
038521 AL 4	ARAMARK CORP (144A) 5.750 2020 03		..03/01/2013	CORTVIEW CAPITAL SECURITIES		1,018,750	1,000,000	0	4FE
06406H BP 3	BANK OF NEW YORK 4.600 2020 01		..01/22/2013	NOMURA SECURITIES INTL		1,157,770	1,000,000	1,278	1FE
110122 AT 5	BRISTOL-MYERS SQUIBB 2.000 2022 08		..01/30/2013	GOLDMAN SACHS & CO		946,980	1,000,000	167	1FE
110394 AE 3	BRISTOW GROUP INC 6.250 2022 10		..02/21/2013	VARIOUS		2,262,750	2,100,000	45,660	3FE
111621 AK 4	BROCADE COMMUNICATIONS 6.875 2020 01		..02/12/2013	J P MORGAN CHASE SECURITIES INC		781,138	715,000	4,096	3FE
12189L AM 3	BURLINGTON NORTHERN SANT 3.000 2023 03		..03/05/2013	MORGAN STANLEY		1,000,000	1,000,000	0	2FE
14149Y AV 0	CARDINAL HEALTH 3.200 2022 06		..01/02/2013	J P MORGAN CHASE SECURITIES INC		1,030,450	1,000,000	1,956	2FE
14149Y AY 4	CARDINAL HEALTH 3.200 2023 03		..02/19/2013	BAS-MERRILL LYNCH		1,995,860	2,000,000	0	2FE
14170T AG 6	CAREFUSION CORP (144A) 3.300 2023 03		..03/06/2013	J P MORGAN CHASE SECURITIES INC		999,080	1,000,000	0	2FE
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06		..01/28/2013	CANTOR FITZGERALD		1,695,000	1,500,000	11,260	3FE
165167 BU 0	CHESAPEAKE ENERGY CORP 6.875 2020 11		..02/04/2013	BARCLAYS CAPITAL INC		2,756,250	2,500,000	39,149	3FE
125509 BP 3	CIGNA CORP 4.500 2021 03		..01/04/2013	JEFFERIES & CO INC		1,118,150	1,000,000	14,250	2FE
171798 AB 7	CIMAREX ENERGY 5.875 2022 05		..02/04/2013	VARIOUS		2,141,250	2,000,000	31,170	3FE
17275R AH 5	CISCO SYSTEMS 4.450 2020 01		..01/25/2013	STERNE AGEE & LEACH INC		1,154,050	1,000,000	1,854	1FE
191216 AZ 3	COCA-COLA CO 2.500 2023 04		..02/28/2013	BNP PARIBAS		3,983,680	4,000,000	0	1FE
20030N BD 2	COMCAST CORP 3.125 2022 07		..02/11/2013	ROYAL BANK OF SCOTLAND		1,009,680	1,000,000	2,517	1FE
20030N BF 7	COMCAST CORP 2.850 2023 01		..01/09/2013	VARIOUS		3,992,830	4,000,000	0	1FE
205887 BR 2	CONAGRA FOODS 3.200 2023 01		..01/16/2013	VARIOUS		3,002,040	3,000,000	0	2FE
20605P AC 5	CONCHO RESOURCES 6.500 2022 01		..02/04/2013	CORTVIEW CAPITAL SECURITIES		763,000	700,000	2,781	4FE
207597 EF 8	CONNECTICUT LIGHT AND PO 2.500 2023 01		..01/08/2013	BARCLAYS CAPITAL INC		1,987,020	2,000,000	0	1FE
209111 EZ 2	CONSOLIDATED EDISON CO O 4.450 2020 06		..02/12/2013	LOOP CAPITAL MARKETS		201,796	175,000	1,298	1FE
212015 AF 8	CONTINENTAL RESOURCES 7.125 2021 04		..02/19/2013	CREDIT AGRICOLE CIB		25,818	23,000	642	3FE
228189 AA 4	CROWN AMERICAS (144A) 4.500 2023 01		..02/12/2013	VARIOUS		4,480,625	4,500,000	8,313	3FE
235851 AH 5	DANAHER CORP 5.400 2019 03		..03/19/2013	KEYBANC CAPITAL MARK		560,934	465,000	1,465	1FE
237266 AD 3	DARLING INTERNATIONAL 8.500 2018 12		..01/03/2013	MITSUBISHI SECURITIES (USA) INC		1,151,250	1,000,000	5,431	3FE
23918K AM 0	DAVITA INC 6.625 2020 11		..01/11/2013	WELLS FARGO SECURITIES		3,307,500	3,000,000	41,406	4FE
25459H BH 7	DIRECTV HOLDINGS/FINANCE 1.750 2018 01		..01/10/2013	MORGAN STANLEY		991,270	1,000,000	0	2FE
25470D AC 3	DISCOVERY COMMUNICATIONS 5.050 2020 06		..03/13/2013	J P MORGAN CHASE SECURITIES INC		1,146,720	1,000,000	15,010	2FE
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11		..02/06/2013	MORGAN STANLEY		1,081,680	1,000,000	9,854	2FE

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

QE04.2

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
26138E AR 0	DR PEPPER SNAPPLE	2.700 2022 11		01/11/2013	U S BANCORP		996,560	1,000,000	4,200	2FE
261608 AD 5	DRESSER-RAND GROUP	6.500 2021 05		01/28/2013	JEFFERIES & CO INC		690,150	645,000	8,965	4FE
263534 CK 3	DUPONT EI NEMOUR	2.800 2023 02		02/12/2013	GOLDMAN SACHS & CO		2,998,950	3,000,000	0	1FE
291011 BE 3	EMERSON ELECTRIC	2.625 2023 02		02/14/2013	J P MORGAN CHASE SECURITIES INC		995,650	1,000,000	0	1FE
294429 AJ 4	EQUIFAX INC	3.300 2022 12		01/15/2013	J P MORGAN CHASE SECURITIES INC		998,560	1,000,000	2,842	2FE
29736R AE 0	ESTEE LAUDER CO	2.350 2022 08		01/17/2013	SUNTRUST		984,710	1,000,000	11,163	1FE
31430Q BC 0	FELCOR LODGING (144A)	5.625 2023 03		02/19/2013	BARCLAYS CAPITAL INC		997,880	988,000	10,034	4FE
31677Q AV 1	FIFTH THIRD BANK	1.450 2018 02		02/25/2013	DEUTSCHE BANC		1,996,360	2,000,000	0	1FE
337738 AJ 7	FISERV INC	4.625 2020 10		02/08/2013	CREDIT SUISSE FIRST BOSTON		1,080,180	1,000,000	16,958	2FE
35671D AX 3	FREEPORT MCMORAN C&G (14	3.875 2023 03		02/28/2013	J P MORGAN CHASE SECURITIES INC		2,998,230	3,000,000	0	2FE
35671D BF 1	FREEPORT MCMORAN C&G (14	3.100 2020 03		02/28/2013	BAS-MERRILL LYNCH		999,620	1,000,000	0	2FE
35802X AD 5	FRESENIUS MED (144A)	5.625 2019 07	R	02/20/2013	CORTVIEW CAPITAL SECURITIES		433,200	400,000	1,563	3FE
35906A AB 4	FRONTIER COMMUNICATIONS	8.125 2018 10		02/20/2013	BAS-MERRILL LYNCH		1,710,000	1,500,000	48,750	3FE
36962G 6S 8	GENERAL ELECTRIC CAPITAL	3.100 2023 01		01/03/2013	BAS-MERRILL LYNCH		998,120	1,000,000	0	1FE
373298 CF 3	GEORGIA-PACIFIC	8.000 2024 01		02/27/2013	KGS-ALPHA CAPITAL MARKETS		1,676,220	1,200,000	13,067	2FE
377372 AH 0	GLAXOSMITHKLINE	2.800 2023 03	R	03/13/2013	J P MORGAN CHASE SECURITIES INC		989,920	1,000,000	0	1FE
402629 AG 4	GULFMARK OFFSHORE	6.375 2022 03		01/15/2013	BARCLAYS CAPITAL INC		2,082,500	2,000,000	43,563	4FE
404030 AD 0	H&E EQUIPMENT (144A)	7.000 2022 09		02/25/2013	VARIOUS		2,641,925	2,415,000	83,319	4FE
410345 AG 7	HANESBRANDS INC	6.375 2020 12		01/25/2013	BAS-MERRILL LYNCH		1,095,000	1,000,000	7,969	3FE
404119 BK 4	HCA INC	7.250 2020 09		02/06/2013	BARCLAYS CAPITAL INC		2,497,563	2,245,000	66,009	3FE
404121 AC 9	HCA INC	6.500 2020 02		02/21/2013	BARCLAYS CAPITAL INC		2,245,000	2,000,000	3,972	3FE
44107T AU 0	HOST HOTELS & RESORTS	3.750 2023 10		03/19/2013	J P MORGAN CHASE SECURITIES INC		999,460	1,000,000	0	2FE
459200 AM 3	IBM CORP	7.000 2025 10		02/22/2013	STERNE AGEE & LEACH INC		147,442	105,000	2,389	1FE
454889 AN 6	INDIANA MICHIGAN POWER	7.000 2019 03		01/30/2013	GOLDMAN SACHS & CO		1,260,100	1,000,000	27,028	2FE
454889 AP 1	INDIANA MICHIGAN POWER	3.200 2023 03		03/13/2013	UBS AG		2,995,170	3,000,000	0	2FE
464592 AP 9	ISLE OF CAPRI CASINOS (1	5.875 2021 03		03/01/2013	VARIOUS		2,993,750	3,000,000	326	4FE
46625H JE 1	JP MORGAN CHASE	3.250 2022 09		01/11/2013	BAS-MERRILL LYNCH		1,017,650	1,000,000	10,111	1FE
46625H JH 4	JP MORGAN CHASE	3.200 2023 01		01/17/2013	J P MORGAN CHASE SECURITIES INC		1,999,840	2,000,000	0	1FE
485134 BN 9	KANSAS CITY POWER & LIGH	3.150 2023 03		03/11/2013	BAS-MERRILL LYNCH		1,998,120	2,000,000	0	2FE
49327M 2A 1	KEY BANK NA	1.650 2018 02		01/29/2013	KEYBANC CAPITAL MARK		999,040	1,000,000	0	1FE
50076Q AZ 9	KRAFT FOODS GROUP INC	3.500 2022 06		01/16/2013	CITIGROUP GLOBAL MARKETS		1,540,373	1,460,000	6,529	2FE
50075N BA 1	KRAFT FOODS INC	5.375 2020 02		02/07/2013	BNY MELLON CAPITAL MARKETS INC		1,491,863	1,250,000	373	2FE
513075 BE 0	LAMAR MEDIA CORP	5.000 2023 05		02/27/2013	VARIOUS		5,391,120	5,287,000	75,637	4FE
516807 AE 4	LAREDO PETROLEUM INC	7.375 2022 05		01/23/2013	BAS-MERRILL LYNCH		481,793	441,000	7,860	4FE
526057 BR 4	LENNAR CORP (144A)	4.125 2018 12		01/30/2013	CITIGROUP GLOBAL MARKETS		1,999,960	2,000,000	0	3FE
52736R BE 1	LEVI STRAUSS (144A)	6.875 2022 05		03/11/2013	BAS-MERRILL LYNCH		540,000	500,000	12,700	4FE
538034 AF 6	LIVE NATION ENTERTAINMEN	7.000 2020 09		02/28/2013	BARCLAYS CAPITAL INC		295,625	275,000	214	4FE
55616X AH 0	MACYS RETAIL HOLDINGS IN	2.875 2023 02		01/22/2013	MORGAN STANLEY		966,970	1,000,000	5,191	2FE
55279H AA 8	MANUFACTURERS & TRADERS	1.450 2018 03		03/04/2013	CREDIT SUISSE FIRST BOSTON		999,520	1,000,000	0	1FE
570506 AR 6	MARKWEST ENERGY	4.500 2023 07		01/07/2013	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0	3FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
577081 AY 8	MATTEL INC 3.150 2023 03.....		...03/05/2013	BAS-MERRILL LYNCH.....		.....1,998,200	.....2,000,000	......88	2FE.....
57772K AB 7	MAXIM INTEGRATED 3.375 2023 03.....		...03/11/2013	J P MORGAN CHASE SECURITIES INC.....		.....988,790	.....1,000,000	......0	2FE.....
58155Q AG 8	MCKESSON CORP 2.850 2023 03.....		...03/05/2013	J P MORGAN CHASE SECURITIES INC.....		.....998,780	.....1,000,000	......0	1FE.....
583334 AE 7	MEADWESTVACO CORP 7.375 2019 09.....		...01/10/2013	GOLDMAN SACHS & CO.....		.....2,523,380	.....2,000,000	.....54,903	2FE.....
585055 AZ 9	MEDTRONIC INC 2.750 2023 04.....		...03/19/2013	DEUTSCHE BANC.....		.....1,995,300	.....2,000,000	......0	1FE.....
59217G AX 7	MET LIFE GLOBAL FUNDING 3.000 2023 01.....		...01/03/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,490	.....1,000,000	......0	1FE.....
591894 BY 5	METROPOLITAN EDISON (144 3.500 2023 03.....		...03/12/2013	MITSUBISHI SECURITIES (USA) INC.....		.....1,997,160	.....2,000,000	......0	2FE.....
607059 AT 9	MOBIL CORP 8.625 2021 08.....		...01/14/2013	STIFEL NICOLAUS & CO INC.....		.....1,095,345	.....725,000	.....26,402	1FE.....
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02.....		...01/28/2013	BAS-MERRILL LYNCH.....		.....999,670	.....1,000,000	......0	2FE.....
61166W AE 1	MONSANTO CO 5.500 2025 08.....		...02/01/2013	CREDIT SUISSE FIRST BOSTON.....		.....1,273,240	.....1,000,000	.....26,125	1FE.....
615394 AJ 2	MOOG INC 7.250 2018 06.....		...01/16/2013	WELLS FARGO SECURITIES.....		.....421,500	.....400,000	.....2,981	4FE.....
620076 BC 2	MOTOROLA INC 3.500 2023 03.....		...02/25/2013	MORGAN STANLEY.....		.....2,964,810	.....3,000,000	......0	2FE.....
636180 BL 4	NATIONAL FUEL GAS 3.750 2023 03.....		...02/12/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,994,660	.....2,000,000	......0	2FE.....
63946B AH 3	NBC UNIVERSAL 2.875 2023 01.....		...03/11/2013	CITIGROUP GLOBAL MARKETS.....		.....990,660	.....1,000,000	.....4,712	1FE.....
63946C AD 0	NBC UNIVERSAL (144A) 1.974 2019 04.....		...03/20/2013	J P MORGAN CHASE SECURITIES INC.....		.....999,430	.....1,000,000	......384	1FE.....
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08.....		...02/22/2013	U S BANCORP.....		.....1,105,630	.....1,000,000	.....1,567	2FE.....
651290 AP 3	NEWFIELD EXPLORATION CO 5.750 2022 01.....		...01/31/2013	CORTVIEW CAPITAL SECURITIES.....		.....547,500	.....500,000	......399	3FE.....
665772 CH 0	NORTHERN STATES POWER 2.150 2022 08.....		...01/04/2013	MORGAN STANLEY.....		.....1,440,380	.....1,470,000	.....12,818	1FE.....
665859 AM 6	NORTHERN TRUST CORP 3.375 2021 08.....		...01/02/2013	WELLS FARGO SECURITIES.....		.....1,077,010	.....1,000,000	.....12,563	1FE.....
665859 AN 4	NORTHERN TRUST CORP 2.375 2022 08.....		...01/30/2013	CREDIT SUISSE FIRST BOSTON.....		.....971,550	.....1,000,000	......132	1FE.....
66989H AD 0	NOVARTIS CAPITAL 4.400 2020 04.....	R.....	...02/07/2013	RBC CAPITAL MARKETS.....		.....1,155,230	.....1,000,000	.....13,200	1FE.....
629377 BT 8	NRG ENERGY INC (144A) 6.625 2023 03.....		...02/06/2013	VARIOUS.....		.....2,140,000	.....2,000,000	.....49,595	3FE.....
707569 AN 9	PENN NATIONAL GAMING 8.750 2019 08.....		...01/28/2013	BARCLAYS CAPITAL INC.....		.....1,143,750	.....1,000,000	.....40,347	3FE.....
709599 AL 8	PENSKE TRUCK LEASING (14 2.875 2018 07.....		...01/14/2013	J P MORGAN CHASE SECURITIES INC.....		.....997,830	.....1,000,000	......0	2FE.....
712704 AA 3	PEOPLE'S UNITED 3.650 2022 12.....		...02/21/2013	JEFFERIES & CO INC.....		.....680,702	.....672,000	.....5,451	1FE.....
718172 AV 1	PHILIP MORRIS INTERNATIO 2.625 2023 03.....		...02/26/2013	SOCIETY GENERALE AMERICAS.....		.....2,945,970	.....3,000,000	......0	1FE.....
723787 AK 3	PIONEER NATURAL RESOURCE 3.950 2022 07.....		...02/14/2013	VARIOUS.....		.....2,281,632	.....2,200,000	.....8,449	2FE.....
69349L AK 4	PNC BANK NA 2.950 2023 01.....		...01/24/2013	VARIOUS.....		.....3,983,850	.....4,000,000	......82	1FE.....
693475 AL 9	PNC FINANCIAL 2.854 2022 11.....		...01/04/2013	NOMURA SECURITIES INTL.....		.....1,000,250	.....1,000,000	.....2,299	1FE.....
744448 CH 2	PUBLIC SERVICE CO OF COL 2.500 2023 03.....		...03/19/2013	J P MORGAN CHASE SECURITIES INC.....		.....995,370	.....1,000,000	......0	1FE.....
693656 AA 8	PVH CORP 4.500 2022 12.....		...02/20/2013	VARIOUS.....		.....5,447,921	.....5,437,000	.....26,711	3FE.....
74834L AS 9	QUEST DIAGNOSTICS 4.700 2021 04.....		...02/21/2013	U S BANCORP.....		.....1,094,720	.....1,000,000	.....18,931	2FE.....
75281A AP 4	RANGE RESOURCES (144A) 5.000 2023 03.....		...03/04/2013	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	......0	3FE.....
76009N AH 3	RENT-A-CENTER 6.625 2020 11.....		...01/29/2013	LAZARD CAPITAL MARKETS.....		.....935,156	.....855,000	.....11,958	3FE.....
761713 AX 4	REYNOLDS AMERICAN 3.250 2022 11.....		...01/02/2013	CITIGROUP GLOBAL MARKETS.....		.....1,004,820	.....1,000,000	.....6,049	2FE.....
77340R AH 0	ROCKIES EXPRESS PIPELINE 3.900 2015 04.....		...02/19/2013	VARIOUS.....		.....2,331,663	.....2,330,000	.....27,615	3FE.....
774477 AJ 2	ROCKWOOD SPECIALTIES GRO 4.625 2020 10.....		...01/31/2013	JANNEY MONTGOMERY SCOTT INC.....		.....1,026,250	.....1,000,000	.....16,701	3FE.....
78355H JU 4	RYDER SYSTEM INC 2.350 2019 02.....		...02/19/2013	MIZUHO INTERNATIONAL PLC.....		.....998,890	.....1,000,000	......0	2FE.....
78412D AN 9	SEMCO ENERGY INC (144A) 5.150 2020 04.....	I.....	...02/06/2013	BAS-MERRILL LYNCH.....		.....639,149	.....545,000	.....8,576	1FE.....
827048 AP 4	SILGAN HOLDINGS 5.000 2020 04.....		...02/07/2013	BAS-MERRILL LYNCH.....		.....2,070,000	.....2,000,000	.....36,389	3FE.....

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
847788 AQ 9	SPEEDWAY MOTORSPORTS INC 6.750 2019 02.....		...01/30/2013	BARCLAYS CAPITAL INC.....		.....1,066,250	.....1,000,000	.....563	3FE.....
847788 AR 7	SPEEDWAY MOTORSPORTS INC 6.750 2019 02.....		...01/08/2013	BAS-MERRILL LYNCH.....		.....105,000	.....100,000	.....3,000	3FE.....
790849 AJ 2	ST JUDE MEDICAL 3.250 2023 04.....		...03/21/2013	BAS-MERRILL LYNCH.....		.....995,240	.....1,000,000	.....0	1FE.....
855030 AL 6	STAPLES INC 2.750 2018 01.....		...01/07/2013	BARCLAYS CAPITAL INC.....		.....997,270	.....1,000,000	.....0	2FE.....
85590A AP 9	STARWOOD HOTELS & RESORT 3.125 2023 02.....		...02/21/2013	CITIGROUP GLOBAL MARKETS.....		.....983,890	.....1,000,000	.....6,597	2FE.....
863667 AD 3	STRYKER CORP 1.300 2018 04.....		...03/20/2013	BARCLAYS CAPITAL INC.....		.....995,650	.....1,000,000	.....0	1FE.....
882508 AU 8	TEXAS INSTRUMENTS INC 1.650 2019 08.....		...01/31/2013	RBC CAPITAL MARKETS.....		.....996,390	.....1,000,000	.....92	1FE.....
89233P 7F 7	TOYOTA MOTOR CREDIT 2.625 2023 01.....	R.....	...01/07/2013	RBC CAPITAL MARKETS.....		.....2,981,190	.....3,000,000	.....0	1FE.....
87264M AJ 8	TRW AUTOMOTIVE INC (144A) 4.500 2021 03.....		...02/26/2013	VARIOUS.....		.....1,004,375	.....1,000,000	.....63	3FE.....
906548 CG 5	UNION ELECTRIC CO 6.700 2019 02.....		...03/08/2013	GOLDMAN SACHS & CO.....		.....1,303,084	.....1,038,000	.....8,114	1FE.....
907818 DG 0	UNION PACIFIC CO 4.000 2021 02.....		...01/25/2013	DEUTSCHE BANC.....		.....1,228,887	.....1,100,000	.....21,878	2FE.....
907818 DK 1	UNION PACIFIC CO 4.163 2022 07.....		...01/25/2013	DEUTSCHE BANC.....		.....120,358	.....107,000	.....186	2FE.....
907818 DM 7	UNION PACIFIC CO 2.950 2023 01.....		...01/11/2013	STERNE AGEE & LEACH INC.....		.....1,182,281	.....1,150,000	.....94	2FE.....
907818 DN 5	UNION PACIFIC CO 2.750 2023 04.....		...03/12/2013	CITIGROUP GLOBAL MARKETS.....		.....1,987,920	.....2,000,000	.....0	2FE.....
91324P BZ 4	UNITEDHEALTH GROUP INC 2.750 2023 02.....		...01/23/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,004,810	.....1,000,000	.....7,333	1FE.....
91324P CC 4	UNITEDHEALTH GROUP INC 2.875 2023 03.....		...02/25/2013	WELLS FARGO SECURITIES.....		.....1,991,860	.....2,000,000	.....0	1FE.....
91879Q AK 5	VAIL RESORTS INC 6.500 2019 05.....		...01/25/2013	BAS-MERRILL LYNCH.....		.....1,085,000	.....1,000,000	.....16,069	3FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		...02/05/2013	HSBC.....		.....824,577	.....775,000	.....11,540	1FE.....
92553P AR 3	VIACOM INC 3.250 2023 03.....		...03/11/2013	GOLDMAN SACHS & CO.....		.....991,480	.....1,000,000	.....0	2FE.....
94973B AA 9	WELLS ENTERPRISE (144A) 6.750 2020 02.....		...01/28/2013	BMO CAPITAL MARKETS.....		.....4,117,500	.....4,000,000	.....2,438	4FE.....
96332H CE 7	WHIRLPOOL CORP 4.700 2022 06.....		...02/25/2013	CITIGROUP GLOBAL MARKETS.....		.....1,089,110	.....1,000,000	.....11,358	2FE.....
96332H CF 4	WHIRLPOOL CORP 3.700 2023 03.....		...02/22/2013	CITIGROUP GLOBAL MARKETS.....		.....998,010	.....1,000,000	.....0	2FE.....
966387 AF 9	WHITING PETROLEUM CORP 6.500 2018 10.....		...02/05/2013	VARIOUS.....		.....6,470,000	.....6,000,000	.....124,944	3FE.....
978097 AA 1	WOLVERINE WORLD (144A) 6.125 2020 10.....		...03/08/2013	VARIOUS.....		.....517,073	.....490,000	.....12,277	4FE.....
98978V AA 1	ZOETIS INC (144A) 3.250 2023 02.....		...01/17/2013	VARIOUS.....		.....2,008,940	.....2,000,000	.....0	2FE.....
064149 C8 8	BANK OF NOVA SCOTIA 4.375 2021 01.....	A.....	...02/05/2013	SCOTIA CAPITAL.....		.....1,136,500	.....1,000,000	.....3,038	1FE.....
097751 BB 6	BOMBARDIER INC (144A) 4.250 2016 01.....	A.....	...01/09/2013	J P MORGAN CHASE SECURITIES INC.....		.....500,000	.....500,000	.....0	3FE.....
775109 AW 1	ROGERS COMMUNICATIONS 3.000 2023 03.....	A.....	...03/01/2013	VARIOUS.....		.....3,003,670	.....3,000,000	.....0	2FE.....
78008S VD 5	ROYAL BANK OF CANADA 1.500 2018 01.....	A.....	...01/07/2013	RBC CAPITAL MARKETS.....		.....998,750	.....1,000,000	.....0	1FE.....
89153U AF 8	TOTAL CAPITAL CANADA 2.750 2023 07.....	A.....	...01/10/2013	BARCLAYS CAPITAL INC.....		.....1,996,380	.....2,000,000	.....0	1FE.....
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06.....	F.....	...02/19/2013	DEUTSCHE BANC.....		.....1,023,540	.....1,000,000	.....6,771	1FE.....
055451 AQ 1	BHP FINANCE USA 2.875 2022 02.....	F.....	...01/11/2013	DEUTSCHE BANC.....		.....1,035,480	.....1,000,000	.....11,340	1FE.....
05565Q BZ 0	BP CAPITAL PLC 3.245 2022 05.....	F.....	...03/11/2013	BNP PARIBAS.....		.....1,021,130	.....1,000,000	.....11,538	1FE.....
21987B AQ 1	CODELCO (144A) 3.000 2022 07.....	F.....	...01/24/2013	CIBC WORLD MARKETS.....		.....1,003,930	.....1,000,000	.....1,000	1FE.....
23636T AA 8	DANONE (144A) 3.000 2022 06.....	F.....	...01/04/2013	HSBC.....		.....202,364	.....200,000	.....400	1FE.....
40049J AX 5	GRUPO TELEVISIA 6.000 2018 05.....	F.....	...01/08/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,188,970	.....1,000,000	.....9,333	2FE.....
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02.....	F.....	...02/11/2013	VARIOUS.....		.....3,258,738	.....3,250,000	.....365	2FE.....
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06.....	F.....	...01/24/2013	BARCLAYS CAPITAL INC.....		.....732,678	.....725,000	.....982	1FE.....
63254A AE 8	NATIONAL AUSTRALIA BANK 3.000 2023 01.....	F.....	...01/14/2013	GOLDMAN SACHS & CO.....		.....2,994,360	.....3,000,000	.....0	1FE.....
830505 AP 8	SKANDINAVISKA ENSKILDA B 1.750 2018 03.....	F.....	...03/13/2013	CITIGROUP GLOBAL MARKETS.....		.....994,250	.....1,000,000	.....0	1FE.....

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
833636 AE 3	SOC QUIMICA Y MINERA DE 3.625 2023 04	F	...03/26/2013	J P MORGAN CHASE SECURITIES INC		992,460	1,000,000	0	2FE
86960B AC 6	SVENSKA HANDELSBANKEN 1.625 2018 03	F	...03/15/2013	BAS-MERRILL LYNCH		996,710	1,000,000	0	1FE
92857W BC 3	VODAFONE GROUP PLC 2.950 2023 02	F	...02/11/2013	HSBC		2,986,110	3,000,000	0	1FE
961214 BZ 5	WESTPAC BANKING CORP 1.600 2018 01	F	...01/07/2013	BAS-MERRILL LYNCH		999,710	1,000,000	0	1FE
61761X AA 6	MSC 2013-WLSR A 2.695 2032 01		...02/14/2013	MORGAN STANLEY		6,188,762	6,038,000	11,752	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					255,291,163	246,247,000	1,523,577	XXX
8399997.	Total - Bonds - Part 3					485,735,965	465,565,768	1,997,655	XXX
8399999.	Total - Bonds					485,735,965	465,565,768	1,997,655	XXX
Preferred Stocks - Industrial and Miscellaneous									
902973 86 6	US BANCORP DEL PERP PFD SER A		...02/21/2013	PIPER JAFFRAY INC	2,000,000	1,822,521	0.00	0	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,822,521	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					1,822,521	XXX	0	XXX
8999999.	Total - Preferred Stocks					1,822,521	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
96950F 10 4	WILLIAMS PARTNERS LP		...03/19/2013	DISTRIBUTION FROM PARTNERSHIP	2,629,000	130,197	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					130,197	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					130,197	XXX	0	XXX
9799999.	Total - Common Stocks					130,197	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,952,718	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					487,688,683	XXX	1,997,655	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE	3.585	02/27/2013	PAID ON PRINCIPAL		94,002	94,002	94,002	94,002	0	0	0	0	0	94,002	0	0	0	842	08/27/2021	1FE
912828	HQ 6 U S TREASURY NOTES	2.875	01/31/2013	MATURED		50,000,000	50,000,000	51,498,214	50,113,874	0	(113,874)	0	(113,874)	0	50,000,000	0	0	0	718,750	01/31/2013	1
912828	QK 9 U S TREASURY NOTES	.625	02/28/2013	MATURED		100,000,000	100,000,000	100,512,054	100,070,974	0	(70,974)	0	(70,974)	0	100,000,000	0	0	0	312,500	02/28/2013	1
912828	QL 7 U S TREASURY NOTES	.750	03/31/2013	MATURED		30,000,000	30,000,000	30,208,694	30,040,674	0	(40,674)	0	(40,674)	0	30,000,000	0	0	0	0	03/31/2013	1
36202F	2L 9 GNMA II PASS #00005279	3.500	03/20/2013	PAID ON PRINCIPAL		1,174,153	1,174,153	1,221,669	1,215,256	0	(41,103)	0	(41,103)	0	1,174,153	0	0	0	6,561	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304	3.500	03/20/2013	PAID ON PRINCIPAL		1,238,930	1,238,930	1,306,103	1,298,617	0	(59,686)	0	(59,686)	0	1,238,930	0	0	0	7,009	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331	3.500	03/20/2013	PAID ON PRINCIPAL		1,136,819	1,136,819	1,193,304	1,187,108	0	(50,290)	0	(50,290)	0	1,136,819	0	0	0	6,440	03/20/2042	1
36216G	CH 9 GNMA II PASS #163972	9.000	03/20/2013	PAID ON PRINCIPAL		2,494	2,494	2,664	2,566	0	(72)	0	(72)	0	2,494	0	0	0	37	04/20/2016	1
362161	EL 1 GNMA II PASS #180239	9.000	03/20/2013	PAID ON PRINCIPAL		1,061	1,061	1,134	1,104	0	(43)	0	(43)	0	1,061	0	0	0	16	02/20/2017	1
362165	Y5 5 GNMA II PASS #184432	9.000	03/20/2013	PAID ON PRINCIPAL		2,233	2,233	2,385	2,279	0	(46)	0	(46)	0	2,233	0	0	0	34	12/20/2016	1
36219Y	W3 6 GNMA II PASS #263566	9.000	03/20/2013	PAID ON PRINCIPAL		1,199	1,199	1,281	1,245	0	(45)	0	(45)	0	1,199	0	0	0	18	10/20/2018	1
36220M	D6 3 GNMA II PASS #281925	9.000	03/20/2013	PAID ON PRINCIPAL		1,507	1,507	1,611	1,568	0	(60)	0	(60)	0	1,507	0	0	0	23	10/20/2019	1
36202D	6D 8 GNMA II PASS #3568	5.000	03/20/2013	PAID ON PRINCIPAL		779,355	779,355	748,012	759,771	0	19,583	0	19,583	0	779,355	0	0	0	6,620	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676	4.500	03/20/2013	PAID ON PRINCIPAL		886,432	886,432	841,418	856,506	0	29,926	0	29,926	0	886,432	0	0	0	6,382	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747	5.000	03/20/2013	PAID ON PRINCIPAL		676,523	676,523	657,496	664,093	0	12,429	0	12,429	0	676,523	0	0	0	5,564	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772	5.000	03/20/2013	PAID ON PRINCIPAL		600,450	600,450	587,222	591,775	0	8,675	0	8,675	0	600,450	0	0	0	4,821	10/20/2035	1
36216F	HQ 6 GNMA PASS TH #163239	9.000	03/15/2013	PAID ON PRINCIPAL		63	63	67	67	0	(4)	0	(4)	0	63	0	0	0	1	04/15/2020	1
362160	6H 1 GNMA PASS TH #180072	9.000	03/15/2013	PAID ON PRINCIPAL		27	27	29	28	0	(1)	0	(1)	0	27	0	0	0	0	08/15/2021	1
36220E	BG 1 GNMA PASS TH #275539	9.000	03/15/2013	PAID ON PRINCIPAL		206	206	220	215	0	(9)	0	(9)	0	206	0	0	0	3	01/15/2020	1
36220M	HV 4 GNMA PASS TH #282044	9.000	03/15/2013	PAID ON PRINCIPAL		45	45	48	48	0	(2)	0	(2)	0	45	0	0	0	1	01/15/2020	1
36220P	P2 2 GNMA PASS TH #284041	9.000	03/15/2013	PAID ON PRINCIPAL		169	169	180	178	0	(9)	0	(9)	0	169	0	0	0	3	02/15/2020	1
36220Q	CW 8 GNMA PASS TH #284585	9.000	03/15/2013	PAID ON PRINCIPAL		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	1	01/15/2020	1
36220Q	J3 5 GNMA PASS TH #284782	9.000	03/15/2013	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	01/15/2020	1
36220R	TF 5 GNMA PASS TH #285950	9.000	03/15/2013	PAID ON PRINCIPAL		284	284	303	296	0	(12)	0	(12)	0	284	0	0	0	4	06/15/2020	1
36220R	6S 2 GNMA PASS TH #286281	9.000	03/15/2013	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	01/15/2020	1
36220S	JR 8 GNMA PASS TH #286572	9.000	03/15/2013	PAID ON PRINCIPAL		138	138	147	138	0	(0)	0	(0)	0	138	0	0	0	2	04/15/2020	1
36220S	2Z 8 GNMA PASS TH #287092	9.000	03/15/2013	PAID ON PRINCIPAL		1,614	1,614	1,722	1,699	0	(85)	0	(85)	0	1,614	0	0	0	36	03/15/2020	1
36220U	ZA 2 GNMA PASS TH #288837	9.000	03/15/2013	PAID ON PRINCIPAL		48	48	51	50	0	(2)	0	(2)	0	48	0	0	0	1	04/15/2020	1
36220W	C4 7 GNMA PASS TH #289991	9.000	03/15/2013	PAID ON PRINCIPAL		66	66	70	69	0	(3)	0	(3)	0	66	0	0	0	1	08/15/2020	1
36220W	EQ 6 GNMA PASS TH #290043	9.000	03/15/2013	PAID ON PRINCIPAL		1,567	1,567	1,672	1,655	0	(88)	0	(88)	0	1,567	0	0	0	35	05/15/2020	1
36220W	QZ 3 GNMA PASS TH #290372	9.000	03/15/2013	PAID ON PRINCIPAL		41	41	43	43	0	(3)	0	(3)	0	41	0	0	0	1	09/15/2020	1
36220W	U5 4 GNMA PASS TH #290504	9.000	03/15/2013	PAID ON PRINCIPAL		108	108	115	110	0	(3)	0	(3)	0	108	0	0	0	2	12/15/2020	1
36223G	WQ 8 GNMA PASS TH #307655	9.000	03/15/2013	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	08/15/2021	1
36223K	6F 2 GNMA PASS TH #310570	9.000	03/15/2013	PAID ON PRINCIPAL		104	104	110	110	0	(6)	0	(6)	0	104	0	0	0	2	08/15/2021	1
36223M	FK 7 GNMA PASS TH #311670	9.000	03/15/2013	PAID ON PRINCIPAL		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	08/15/2021	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
36223N UA 0	GNMA PASS TH #312977 9.000		03/15/2013	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #402868 9.000		03/15/2013	PAID ON PRINCIPAL		221	221	235	231	0	(11)	0	(11)	0	221	0	0	0	0	3	06/15/2024	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2013	PAID ON PRINCIPAL		407,226	407,226	400,864	403,024	0	4,203	0	4,203	0	407,226	0	0	0	0	3,046	11/15/2035	1
36290R U6 8	GNMA PASS TH #615405 4.500		03/15/2013	PAID ON PRINCIPAL		564,185	564,185	547,083	551,507	0	12,678	0	12,678	0	564,185	0	0	0	0	4,570	08/15/2033	1
36291A DH 9	GNMA PASS TH #622104 4.500		03/15/2013	PAID ON PRINCIPAL		183,610	183,610	178,044	179,512	0	4,097	0	4,097	0	183,610	0	0	0	0	1,221	09/15/2033	1
36292F H6 7	GNMA PASS TH #647453 5.000		03/15/2013	PAID ON PRINCIPAL		90,168	90,168	88,759	89,260	0	908	0	908	0	90,168	0	0	0	0	472	10/15/2035	1
36225A ER 7	GNMA PASS TH #780144 7.000		03/15/2013	PAID ON PRINCIPAL		28,685	28,685	27,368	27,818	0	867	0	867	0	28,685	0	0	0	0	308	07/15/2024	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		03/20/2013	PAID ON PRINCIPAL		267,898	267,898	244,117	254,779	0	13,119	0	13,119	0	267,898	0	0	0	0	2,627	08/20/2031	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750		03/20/2013	PAID ON PRINCIPAL		427,031	427,031	436,646	436,218	0	(9,187)	0	(9,187)	0	427,031	0	0	0	0	1,387	04/20/2062	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750		03/20/2013	PAID ON PRINCIPAL		274,723	274,723	272,666	272,666	0	2,057	0	2,057	0	274,723	0	0	0	0	429	12/20/2062	1
36225C BX 3	G2 (ARM) #80053 1.625		03/20/2013	PAID ON PRINCIPAL		35	35	35	34	0	0	0	0	0	35	0	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.750		03/20/2013	PAID ON PRINCIPAL		130	130	132	129	0	1	0	1	0	130	0	0	0	0	0	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		03/25/2013	PAID ON PRINCIPAL		263,493	263,493	245,048	259,151	0	4,342	0	4,342	0	263,493	0	0	0	0	3,049	11/25/2016	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		03/25/2013	PAID ON PRINCIPAL		70,038	70,038	69,863	69,725	0	313	0	313	0	70,038	0	0	0	0	804	07/25/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		03/25/2013	PAID ON PRINCIPAL		93,802	93,802	87,989	91,633	0	2,169	0	2,169	0	93,802	0	0	0	0	1,101	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		03/25/2013	PAID ON PRINCIPAL		39,959	39,959	35,963	38,304	0	1,655	0	1,655	0	39,959	0	0	0	0	569	02/25/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		03/25/2013	PAID ON PRINCIPAL		36,699	36,699	35,598	36,699	0	0	0	0	0	36,699	0	0	0	0	461	05/25/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		03/25/2013	PAID ON PRINCIPAL		31,927	31,927	29,547	31,503	0	424	0	424	0	31,927	0	0	0	0	369	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		03/25/2013	PAID ON PRINCIPAL		44,564	44,564	41,265	44,001	0	563	0	563	0	44,564	0	0	0	0	516	09/25/2014	1
83162C UP 6	SBAP 2012-20B 1 2.630		02/01/2013	PAID ON PRINCIPAL		168,049	168,049	168,049	168,088	0	(38)	0	(38)	0	168,049	0	0	0	0	2,248	02/01/2032	1
0599999	Total - Bonds - U.S. Government					189,592,173	189,592,173	191,791,412	189,860,497	0	(268,324)	0	(268,324)	0	189,592,173	0	0	0	0	1,098,891	XXX	XXX
Bonds - All Other Government																						
91086Q AK 4	UNITED MEXICAN STATES 6.375	F...	01/16/2013	MATURED		2,000,000	2,000,000	2,052,000	2,000,268	0	(268)	0	(268)	0	2,000,000	0	0	0	0	63,750	01/16/2013	2FE
1099999	Total - Bonds - All Other Government					2,000,000	2,000,000	2,052,000	2,000,268	0	(268)	0	(268)	0	2,000,000	0	0	0	0	63,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
56052A NP 7	MAINE GENERAL OBLIGATI 5.000		01/15/2013	MATURED		3,680,000	3,680,000	3,958,686	3,681,325	0	(1,325)	0	(1,325)	0	3,680,000	0	0	0	0	92,000	01/15/2013	1FE
709141 ZH 1	PENNSYLVANIA GO FIRST 5.000		01/01/2013	REDEEMED		15,045,000	15,045,000	16,022,022	15,045,000	0	0	0	0	0	15,045,000	0	0	0	0	376,125	01/01/2015	1FE
709141 ZJ 7	PENNSYLVANIA GO FIRST 5.000		01/01/2013	REDEEMED		2,500,000	2,500,000	2,648,800	2,500,000	0	0	0	0	0	2,500,000	0	0	0	0	62,500	01/01/2016	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					21,225,000	21,225,000	22,629,509	21,226,325	0	(1,325)	0	(1,325)	0	21,225,000	0	0	0	0	530,625	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
167485 EE 7	CHICAGO GO S2001A (MBI) 5.500		01/01/2013	MATURED		560,000	560,000	601,854	560,000	0	0	0	0	0	560,000	0	0	0	0	15,400	01/01/2013	1FE
438670 KU 4	HONOLULU CITY & CO GO 5.250		03/01/2013	MATURED		630,000	630,000	689,957	631,172	0	(1,172)	0	(1,172)	0	630,000	0	0	0	0	16,538	03/01/2013	1FE
438670 LG 4	HONOLULU CITY & CO GO 5.250		03/01/2013	MATURED		370,000	370,000	405,213	370,688	0	(688)	0	(688)	0	370,000	0	0	0	0	9,713	03/01/2013	1FE
512445 SC 2	LAKEVILLE GENERAL OBLI 5.000		02/01/2013	PAID ON PRINCIPAL		435,000	435,000	458,090	439,276	0	(4,276)	0	(4,276)	0	435,000	0	0	0	0	10,875	02/01/2014	1FE
737050 UT 9	PORTSMOUTH GENERAL OBL 5.000		01/15/2013	MATURED		1,270,000	1,270,000	1,396,810	1,271,410	0	(1,410)	0	(1,410)	0	1,270,000	0	0	0	0	31,750	01/15/2013	1FE
849476 FF 8	SPRING BRANCH ISD GO L 4.750		02/01/2013	REDEEMED		4,725,000	4,725,000	4,887,824	4,726,465	0	(1,465)	0	(1,465)	0	4,725,000	0	0	0	0	112,219	02/01/2016	1FE

QE05.1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
849476 FG 6	SPRING BRANCH ISD GO L 4.750		02/01/2013	REDEEMED		4,905,000	4,905,000	5,041,751	4,906,128	0	(1,128)	0	(1,128)	0	4,905,000	0	0	0	116,494	02/01/2017	1FE
849476 FH 4	SPRING BRANCH ISD GO L 4.750		02/01/2013	REDEEMED		4,870,000	4,870,000	4,973,975	4,870,779	0	(779)	0	(779)	0	4,870,000	0	0	0	115,663	02/01/2018	1FE
968648 PP 4	WILL & KENDALL SD #202 5.500		01/01/2013	REDEEMED		5,000,000	5,000,000	5,249,450	5,000,000	0	0	0	0	0	5,000,000	0	0	0	137,500	01/01/2017	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					22,765,000	22,765,000	23,704,923	22,775,918	0	(10,918)	0	(10,918)	0	22,765,000	0	0	0	566,150	....XXX	....XXX

Bonds - U.S. Special Revenue and Special Assessment

196558 MU 1	COLORADO RIVER MUN WTR 5.375		01/01/2013	REDEEMED		2,000,000	2,000,000	2,146,560	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,750	01/01/2018	1FE
387874 SW 1	GRANT CO PUB UTIL DIST 5.250		01/01/2013	MATURED		5,605,000	5,605,000	5,794,953	5,605,000	0	0	0	0	0	5,605,000	0	0	0	147,131	01/01/2013	1
409559 AH 4	HAMPTON CONVENTION CTR 5.250		01/15/2013	REDEEMED		1,100,000	1,100,000	1,142,900	1,100,165	0	(165)	0	(165)	0	1,100,000	0	0	0	28,875	01/15/2023	1FE
454624 F4 4	INDIANA BOND BANK REV 5.050		02/01/2013	REDEEMED		10,685,800	10,580,000	11,356,149	10,693,735	0	(7,935)	0	(7,935)	0	10,685,800	0	0	0	267,145	02/01/2020	1
454624 G4 3	INDIANA BOND BANK REV 5.050		02/01/2013	REDEEMED		424,200	420,000	450,811	424,515	0	(315)	0	(315)	0	424,200	0	0	0	10,605	02/01/2020	1FE
54811G AD 2	LOWER COLORADO RIV REF 5.375		01/02/2013	REDEEMED		575,000	575,000	603,854	575,000	0	0	0	0	0	575,000	0	0	0	4,035	05/15/2018	1FE
574203 KD 6	MARYLAND DEPT TRANSN C 5.500		02/01/2013	MATURED		5,000,000	5,000,000	5,681,050	5,006,700	0	(6,700)	0	(6,700)	0	5,000,000	0	0	0	137,500	02/01/2013	1FE
60636P H6 0	MISSOURI ENV IMP & ENE 5.125		01/01/2013	REDEEMED		875,000	875,000	904,173	875,000	0	0	0	0	0	875,000	0	0	0	22,422	01/01/2021	1
646139 E3 5	NEW JERSEY STATE TRANS 6.000		01/01/2013	MATURED		7,675,000	7,675,000	8,398,906	7,675,000	0	0	0	0	0	7,675,000	0	0	0	230,250	01/01/2013	1FE
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500		01/01/2013	PAID ON PRINCIPAL		1,595,000	1,595,000	1,779,868	1,651,192	0	(56,192)	0	(56,192)	0	1,595,000	0	0	0	51,838	01/01/2016	1
649901 YT 6	NEW YORK DORM AUTH PER 5.375		03/15/2013	REDEEMED		5,000,000	5,000,000	5,380,450	5,008,950	0	(8,950)	0	(8,950)	0	5,000,000	0	0	0	134,375	03/15/2019	1FE
64985H AQ 0	NEW YORK ENVIRON FAC C 5.250		01/01/2013	REDEEMED		1,000,000	1,000,000	1,068,340	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	01/01/2018	1FE
64985H AR 8	NEW YORK ENVIRON FAC C 5.250		01/01/2013	REDEEMED		1,000,000	1,000,000	1,062,010	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	01/01/2019	1FE
64985H AS 6	NEW YORK ENVIRON FAC C 5.250		01/01/2013	REDEEMED		1,000,000	1,000,000	1,055,870	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	01/01/2020	1FE
650028 CY 7	NEW YORK THWY AUTH PER 5.000		03/15/2013	REDEEMED		7,955,000	7,955,000	8,161,432	7,959,455	0	(4,455)	0	(4,455)	0	7,955,000	0	0	0	198,875	03/15/2019	1FE
64971Q FN 8	NEW YORK TRANS FIN AUT 5.250		02/01/2013	REDEEMED		5,895,000	5,895,000	6,378,213	5,899,716	0	(4,716)	0	(4,716)	0	5,895,000	0	0	0	154,744	02/01/2018	2FE
650034 XV 8	NEW YORK URBAN DEV COR 5.500		03/15/2013	REDEEMED		6,275,000	6,275,000	6,834,040	6,287,864	0	(12,864)	0	(12,864)	0	6,275,000	0	0	0	172,563	03/15/2016	1FE
837147 XV 4	SOUTH CAROLINA PUB SVC 5.250		01/01/2013	MATURED		1,100,000	1,100,000	1,219,394	1,100,000	0	0	0	0	0	1,100,000	0	0	0	28,875	01/01/2013	1FE
896029 YE 9	TRIBOROUGH BRDG & TUNN 5.500		01/01/2013	PAID ON PRINCIPAL		1,100,000	1,100,000	1,187,153	1,126,510	0	(26,510)	0	(26,510)	0	1,100,000	0	0	0	30,250	01/01/2017	1
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2013	PAID ON PRINCIPAL		10,123	10,123	10,123	10,123	0	0	0	0	0	10,123	0	0	0	125	04/15/2021	5*
3128QG CC 4	FH (3/1 ARM) #1N0067 2.668		01/15/2013	PAID ON PRINCIPAL		67	67	67	66	0	0	0	0	0	67	0	0	0	0	12/15/2035	1
3128QG CC 4	FH (3/1 ARM) #1N0067 2.670		03/15/2013	PAID ON PRINCIPAL		153,328	153,328	153,879	152,370	0	958	0	958	0	153,328	0	0	0	1,076	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.833		03/15/2013	PAID ON PRINCIPAL		26,652	26,652	26,536	26,451	0	202	0	202	0	26,652	0	0	0	192	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.863		02/15/2013	PAID ON PRINCIPAL		47,808	47,808	47,599	47,446	0	362	0	362	0	47,808	0	0	0	230	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.877		01/15/2013	PAID ON PRINCIPAL		5,308	5,308	5,285	5,268	0	40	0	40	0	5,308	0	0	0	13	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.773		03/15/2013	PAID ON PRINCIPAL		90,738	90,738	89,115	89,678	0	1,060	0	1,060	0	90,738	0	0	0	631	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.781		02/15/2013	PAID ON PRINCIPAL		67,828	67,828	66,614	67,035	0	793	0	793	0	67,828	0	0	0	315	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.784		01/15/2013	PAID ON PRINCIPAL		24,190	24,190	23,757	23,907	0	283	0	283	0	24,190	0	0	0	56	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2013	PAID ON PRINCIPAL		210,020	210,020	209,364	209,490	0	531	0	531	0	210,020	0	0	0	1,524	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		247	247	258	271	0	(24)	0	(24)	0	247	0	0	0	2	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		2,714	2,714	2,846	3,042	0	(329)	0	(329)	0	2,714	0	0	0	41	01/15/2030	1

QE05.2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H AW 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		1,273	1,273	1,335	1,423	0	(151)	0	(151)	0	1,273	0	0	0	18	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		711	711	746	809	0	(98)	0	(98)	0	711	0	0	0	5	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		694	694	728	766	0	(72)	0	(72)	0	694	0	0	0	12	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		2,226	2,226	2,329	2,467	0	(241)	0	(241)	0	2,226	0	0	0	14	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		4,549	4,549	4,670	4,715	0	(166)	0	(166)	0	4,549	0	0	0	46	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		291	291	299	301	0	(10)	0	(10)	0	291	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		6,914	6,914	7,071	7,155	0	(241)	0	(241)	0	6,914	0	0	0	48	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		45	45	46	46	0	(2)	0	(2)	0	45	0	0	0	0	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		144	144	151	161	0	(18)	0	(18)	0	144	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		137	137	144	157	0	(19)	0	(19)	0	137	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		71	71	74	78	0	(7)	0	(7)	0	71	0	0	0	1	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		526	526	550	603	0	(77)	0	(77)	0	526	0	0	0	3	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		508	508	532	582	0	(75)	0	(75)	0	508	0	0	0	3	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		73	73	77	84	0	(11)	0	(11)	0	73	0	0	0	1	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		70	70	73	79	0	(9)	0	(9)	0	70	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		738	738	774	854	0	(116)	0	(116)	0	738	0	0	0	9	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		36	36	37	42	0	(6)	0	(6)	0	36	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		31	31	33	36	0	(4)	0	(4)	0	31	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		370	370	388	422	0	(52)	0	(52)	0	370	0	0	0	5	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		46	46	48	50	0	(4)	0	(4)	0	46	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		6,944	6,944	7,282	7,946	0	(1,002)	0	(1,002)	0	6,944	0	0	0	44	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		82	82	86	96	0	(14)	0	(14)	0	82	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		47	47	49	52	0	(5)	0	(5)	0	47	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		94	94	99	106	0	(12)	0	(12)	0	94	0	0	0	1	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		121	121	127	137	0	(16)	0	(16)	0	121	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		41	41	43	47	0	(6)	0	(6)	0	41	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		330	330	338	347	0	(18)	0	(18)	0	330	0	0	0	3	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		19	19	20	22	0	(3)	0	(3)	0	19	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		577	577	604	622	0	(45)	0	(45)	0	577	0	0	0	7	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		18	18	19	21	0	(3)	0	(3)	0	18	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		352	352	368	386	0	(34)	0	(34)	0	352	0	0	0	5	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		4	4	4	5	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		150	150	154	160	0	(10)	0	(10)	0	150	0	0	0	2	12/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		565	565	592	615	0	(50)	0	(50)	0	565	0	0	0	7	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		91	91	95	106	0	(16)	0	(16)	0	91	0	0	0	1	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2013	PAID ON PRINCIPAL		60	60	63	64	0	(4)	0	(4)	0	60	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		8,452	8,452	8,644	8,796	0	(344)	0	(344)	0	8,452	0	0	0	123	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		74,299	74,299	76,269	77,017	0	(2,717)	0	(2,717)	0	74,299	0	0	0	1,085	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		156	156	159	161	0	(5)	0	(5)	0	156	0	0	0	2	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		7,888	7,888	8,112	8,326	0	(438)	0	(438)	0	7,888	0	0	0	42	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		4,820	4,820	4,948	5,009	0	(188)	0	(188)	0	4,820	0	0	0	43	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	01/15/2013	PAID ON PRINCIPAL		146,650	146,650	150,541	149,600	0	(2,950)	0	(2,950)	0	146,650	0	0	0	733	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		2,451	2,451	2,516	2,542	0	(91)	0	(91)	0	2,451	0	0	0	32	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		23,472	23,472	24,140	24,414	0	(942)	0	(942)	0	23,472	0	0	0	321	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		3,632	3,632	3,728	3,784	0	(152)	0	(152)	0	3,632	0	0	0	36	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		47,736	47,736	49,002	50,710	0	(2,974)	0	(2,974)	0	47,736	0	0	0	241	04/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		82	82	84	86	0	(5)	0	(5)	0	82	0	0	0	1	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		9,860	9,860	10,122	10,166	0	(306)	0	(306)	0	9,860	0	0	0	99	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		99	99	96	97	0	2	0	2	0	99	0	0	0	1	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		480	480	468	473	0	7	0	7	0	480	0	0	0	5	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		451	451	439	444	0	7	0	7	0	451	0	0	0	5	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2013	PAID ON PRINCIPAL		12,974	12,974	13,292	13,381	0	(408)	0	(408)	0	12,974	0	0	0	126	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		33	33	32	33	0	1	0	1	0	33	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		252	252	246	249	0	4	0	4	0	252	0	0	0	3	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		68	68	67	67	0	1	0	1	0	68	0	0	0	1	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		100	100	98	99	0	2	0	2	0	100	0	0	0	1	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		68	68	66	67	0	1	0	1	0	68	0	0	0	1	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2013	PAID ON PRINCIPAL		98	98	96	96	0	2	0	2	0	98	0	0	0	1	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		28,858	28,858	28,876	28,838	0	20	0	20	0	28,858	0	0	0	307	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2013	PAID ON PRINCIPAL		12,928	12,928	12,936	12,923	0	4	0	4	0	12,928	0	0	0	118	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		51,855	51,855	52,649	52,184	0	(330)	0	(330)	0	51,855	0	0	0	380	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		1,417	1,417	1,439	1,425	0	(9)	0	(9)	0	1,417	0	0	0	12	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		2,953	2,953	2,999	2,975	0	(22)	0	(22)	0	2,953	0	0	0	17	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		3,340	3,340	3,391	3,361	0	(22)	0	(22)	0	3,340	0	0	0	29	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		29,836	29,836	30,293	30,016	0	(180)	0	(180)	0	29,836	0	0	0	223	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2013	PAID ON PRINCIPAL		34,397	34,397	34,924	34,573	0	(175)	0	(175)	0	34,397	0	0	0	285	07/15/2018	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		364	364	381	414	0	(51)	0	(51)	0	364	0	0	0	5	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		03/15/2013	PAID ON PRINCIPAL		509	509	534	570	0	(61)	0	(61)	0	509	0	0	0	6	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2013	PAID ON PRINCIPAL		2,148,463	2,148,463	2,143,338	2,143,434	0	5,028	0	5,028	0	2,148,463	0	0	0	19,706	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2013	PAID ON PRINCIPAL		191,498	191,498	196,425	196,748	0	(5,250)	0	(5,250)	0	191,498	0	0	0	1,759	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		03/15/2013	PAID ON PRINCIPAL		14,739	14,739	15,073	15,219	0	(480)	0	(480)	0	14,739	0	0	0	149	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		03/15/2013	PAID ON PRINCIPAL		253,062	253,062	259,264	259,623	0	(6,561)	0	(6,561)	0	253,062	0	0	0	2,378	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2013	PAID ON PRINCIPAL		294,592	294,592	301,801	302,437	0	(7,845)	0	(7,845)	0	294,592	0	0	0	3,259	02/15/2034	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2013	PAID ON PRINCIPAL		456,000	456,000	420,081	437,419	0	18,581	0	18,581	0	456,000	0	0	0	4,713	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2013	PAID ON PRINCIPAL		632,246	632,246	587,931	611,108	0	21,139	0	21,139	0	632,246	0	0	0	5,794	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2013	PAID ON PRINCIPAL		107,530	107,530	110,267	108,030	0	(500)	0	(500)	0	107,530	0	0	0	1,270	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2013	PAID ON PRINCIPAL		10,466	10,466	10,224	10,318	0	149	0	149	0	10,466	0	0	0	130	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2013	PAID ON PRINCIPAL		36,982	36,982	36,902	36,900	0	82	0	82	0	36,982	0	0	0	409	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2013	PAID ON PRINCIPAL		110,147	110,147	104,780	107,267	0	2,880	0	2,880	0	110,147	0	0	0	1,145	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2013	PAID ON PRINCIPAL		236,395	236,395	223,520	229,454	0	6,941	0	6,941	0	236,395	0	0	0	2,563	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2013	PAID ON PRINCIPAL		337,289	337,289	312,992	325,560	0	11,729	0	11,729	0	337,289	0	0	0	3,703	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2013	PAID ON PRINCIPAL		1,022,204	1,022,204	1,027,954	1,022,432	0	(227)	0	(227)	0	1,022,204	0	0	0	11,074	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2013	PAID ON PRINCIPAL		246,383	246,383	244,593	245,204	0	1,179	0	1,179	0	246,383	0	0	0	2,604	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2013	PAID ON PRINCIPAL		388,707	388,707	391,683	388,767	0	(60)	0	(60)	0	388,707	0	0	0	4,114	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		03/15/2013	PAID ON PRINCIPAL		1,285,217	1,285,217	1,242,042	1,270,487	0	14,730	0	14,730	0	1,285,217	0	0	0	10,520	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		03/15/2013	PAID ON PRINCIPAL		967,561	967,561	891,517	943,807	0	23,754	0	23,754	0	967,561	0	0	0	7,558	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		03/15/2013	PAID ON PRINCIPAL		2,251,438	2,251,438	2,095,120	2,203,306	0	48,132	0	48,132	0	2,251,438	0	0	0	16,611	01/15/2024	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2013	PAID ON PRINCIPAL		10,593	10,593	10,682	10,649	0	(56)	0	(56)	0	10,593	0	0	0	136	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.708		03/25/2013	PAID ON PRINCIPAL		20,127	20,127	19,927	19,946	0	181	0	181	0	20,127	0	0	0	138	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.724		02/25/2013	PAID ON PRINCIPAL		104,533	104,533	103,496	103,593	0	940	0	940	0	104,533	0	0	0	478	01/25/2036	1
31403D AC 3	FN (5/1 ARM) #745303 2.736		01/25/2013	PAID ON PRINCIPAL		72,561	72,561	71,841	71,908	0	653	0	653	0	72,561	0	0	0	166	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2013	PAID ON PRINCIPAL		275,807	275,807	274,913	274,949	0	858	0	858	0	275,807	0	0	0	1,572	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2013	PAID ON PRINCIPAL		296,609	296,609	295,647	295,737	0	871	0	871	0	296,609	0	0	0	1,671	01/25/2026	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		03/25/2013	PAID ON PRINCIPAL		978,722	978,722	1,009,689	1,005,987	0	(27,266)	0	(27,266)	0	978,722	0	0	0	5,741	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		03/25/2013	PAID ON PRINCIPAL		535	535	508	519	0	16	0	16	0	535	0	0	0	6	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2013	PAID ON PRINCIPAL		3,040	3,040	3,166	3,470	0	(430)	0	(430)	0	3,040	0	0	0	41	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		03/25/2013	PAID ON PRINCIPAL		134	134	127	130	0	4	0	4	0	134	0	0	0	2	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		03/25/2013	PAID ON PRINCIPAL		859	859	808	831	0	27	0	27	0	859	0	0	0	10	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		03/25/2013	PAID ON PRINCIPAL		113	113	106	109	0	4	0	4	0	113	0	0	0	1	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		03/25/2013	PAID ON PRINCIPAL		136	136	130	133	0	4	0	4	0	136	0	0	0	2	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		03/25/2013	PAID ON PRINCIPAL		73	73	69	70	0	3	0	3	0	73	0	0	0	1	03/25/2024	1

QE05.5

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31370V A4 0	FNMA PASS TH #242227	7.000	03/25/2013	PAID ON PRINCIPAL		204	204	191	196	0	8	0	8	0	204	0	0	0	2	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893	7.000	03/25/2013	PAID ON PRINCIPAL		1,009	1,009	959	980	0	30	0	30	0	1,009	0	0	0	17	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442	7.000	03/25/2013	PAID ON PRINCIPAL		89	89	83	86	0	3	0	3	0	89	0	0	0	1	11/25/2023	1
31370Y 3K 6	FNMA PASS TH #245702	7.000	02/25/2013	PAID ON PRINCIPAL		3,300	3,300	3,150	3,215	0	85	0	85	0	3,300	0	0	0	38	01/25/2024	1
31371F JB 9	FNMA PASS TH #250558	6.500	03/25/2013	PAID ON PRINCIPAL		440	440	416	431	0	9	0	9	0	440	0	0	0	5	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582	6.500	03/25/2013	PAID ON PRINCIPAL		628	628	594	615	0	13	0	13	0	628	0	0	0	7	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591	6.500	03/25/2013	PAID ON PRINCIPAL		171	171	162	168	0	3	0	3	0	171	0	0	0	2	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618	7.000	03/25/2013	PAID ON PRINCIPAL		167	167	166	167	0	1	0	1	0	167	0	0	0	2	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	03/25/2013	PAID ON PRINCIPAL		103	103	102	103	0	1	0	1	0	103	0	0	0	1	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	03/25/2013	PAID ON PRINCIPAL		843	843	836	838	0	5	0	5	0	843	0	0	0	10	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	03/25/2013	PAID ON PRINCIPAL		321	321	334	353	0	(32)	0	(32)	0	321	0	0	0	5	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	03/25/2013	PAID ON PRINCIPAL		871	871	907	977	0	(106)	0	(106)	0	871	0	0	0	11	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	03/25/2013	PAID ON PRINCIPAL		25,286	25,286	25,081	25,139	0	147	0	147	0	25,286	0	0	0	241	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	03/25/2013	PAID ON PRINCIPAL		2,272	2,272	2,366	2,495	0	(223)	0	(223)	0	2,272	0	0	0	16	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	03/25/2013	PAID ON PRINCIPAL		2,139	2,139	2,127	2,129	0	10	0	10	0	2,139	0	0	0	17	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	03/25/2013	PAID ON PRINCIPAL		1,561	1,561	1,519	1,541	0	20	0	20	0	1,561	0	0	0	13	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	03/25/2013	PAID ON PRINCIPAL		12,062	12,062	12,609	13,132	0	(1,070)	0	(1,070)	0	12,062	0	0	0	162	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	03/25/2013	PAID ON PRINCIPAL		163,342	163,342	167,502	166,300	0	(2,958)	0	(2,958)	0	163,342	0	0	0	1,430	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	03/25/2013	PAID ON PRINCIPAL		203,861	203,861	208,225	206,889	0	(3,028)	0	(3,028)	0	203,861	0	0	0	1,856	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	03/25/2013	PAID ON PRINCIPAL		65,043	65,043	64,901	64,875	0	168	0	168	0	65,043	0	0	0	525	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	03/25/2013	PAID ON PRINCIPAL		72,233	72,233	72,075	72,045	0	189	0	189	0	72,233	0	0	0	585	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	03/25/2013	PAID ON PRINCIPAL		630,188	630,188	644,367	639,766	0	(9,579)	0	(9,579)	0	630,188	0	0	0	5,638	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2013	PAID ON PRINCIPAL		202,789	202,789	204,119	203,205	0	(416)	0	(416)	0	202,789	0	0	0	1,688	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2013	PAID ON PRINCIPAL		47,569	47,569	47,673	47,531	0	38	0	38	0	47,569	0	0	0	347	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	03/25/2013	PAID ON PRINCIPAL		472	472	482	479	0	(7)	0	(7)	0	472	0	0	0	4	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	03/25/2013	PAID ON PRINCIPAL		143,409	143,409	146,457	145,444	0	(2,035)	0	(2,035)	0	143,409	0	0	0	1,203	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	03/25/2013	PAID ON PRINCIPAL		133,258	133,258	136,090	135,078	0	(1,819)	0	(1,819)	0	133,258	0	0	0	1,237	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	03/25/2013	PAID ON PRINCIPAL		265,707	265,707	272,474	270,090	0	(4,383)	0	(4,383)	0	265,707	0	0	0	2,252	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	03/25/2013	PAID ON PRINCIPAL		69	69	66	67	0	2	0	2	0	69	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	03/25/2013	PAID ON PRINCIPAL		16	16	15	16	0	0	0	0	0	16	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	03/25/2013	PAID ON PRINCIPAL		36	36	34	34	0	1	0	1	0	36	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000	03/25/2013	PAID ON PRINCIPAL		76	76	74	74	0	1	0	1	0	76	0	0	0	1	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	03/25/2013	PAID ON PRINCIPAL		54	54	50	51	0	2	0	2	0	54	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	03/25/2013	PAID ON PRINCIPAL		142	142	136	139	0	3	0	3	0	142	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	03/25/2013	PAID ON PRINCIPAL		434	434	408	421	0	14	0	14	0	434	0	0	0	5	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	03/25/2013	PAID ON PRINCIPAL		1,220	1,220	1,159	1,180	0	40	0	40	0	1,220	0	0	0	21	03/25/2024	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31372B SR 2	FNMA PASS TH #267928	7.000	03/25/2013	PAID ON PRINCIPAL		20	20	19	19	0	1	0	1	0	20	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	03/25/2013	PAID ON PRINCIPAL		215	215	206	210	0	5	0	5	0	215	0	0	0	3	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000	03/25/2013	PAID ON PRINCIPAL		39	39	37	38	0	1	0	1	0	39	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000	03/25/2013	PAID ON PRINCIPAL		80	80	76	77	0	2	0	2	0	80	0	0	0	1	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	03/25/2013	PAID ON PRINCIPAL		124	124	118	120	0	3	0	3	0	124	0	0	0	1	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	03/25/2013	PAID ON PRINCIPAL		279	279	264	270	0	9	0	9	0	279	0	0	0	3	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	03/25/2013	PAID ON PRINCIPAL		1,378	1,378	1,341	1,355	0	23	0	23	0	1,378	0	0	0	9	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	03/25/2013	PAID ON PRINCIPAL		335	335	318	325	0	10	0	10	0	335	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #279027	7.000	03/25/2013	PAID ON PRINCIPAL		36	36	34	35	0	1	0	1	0	36	0	0	0	0	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	03/25/2013	PAID ON PRINCIPAL		1,652	1,652	1,555	1,600	0	51	0	51	0	1,652	0	0	0	19	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	03/25/2013	PAID ON PRINCIPAL		695	695	664	674	0	21	0	21	0	695	0	0	0	8	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	03/25/2013	PAID ON PRINCIPAL		131	131	123	127	0	4	0	4	0	131	0	0	0	2	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	03/25/2013	PAID ON PRINCIPAL		305	305	286	294	0	11	0	11	0	305	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	03/25/2013	PAID ON PRINCIPAL		644	644	606	622	0	22	0	22	0	644	0	0	0	8	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	03/25/2013	PAID ON PRINCIPAL		92	92	87	90	0	2	0	2	0	92	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	03/25/2013	PAID ON PRINCIPAL		1,128	1,128	1,065	1,097	0	31	0	31	0	1,128	0	0	0	13	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586	6.500	03/25/2013	PAID ON PRINCIPAL		3,339	3,339	3,129	3,193	0	146	0	146	0	3,339	0	0	0	38	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	03/25/2013	PAID ON PRINCIPAL		156	156	162	167	0	(11)	0	(11)	0	156	0	0	0	2	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	03/25/2013	PAID ON PRINCIPAL		417	417	396	405	0	11	0	11	0	417	0	0	0	5	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000	03/25/2013	PAID ON PRINCIPAL		231	231	229	230	0	1	0	1	0	231	0	0	0	3	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500	03/25/2013	PAID ON PRINCIPAL		22	22	20	21	0	1	0	1	0	22	0	0	0	0	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	03/25/2013	PAID ON PRINCIPAL		319	319	295	303	0	17	0	17	0	319	0	0	0	3	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500	03/25/2013	PAID ON PRINCIPAL		1,595	1,595	1,473	1,517	0	78	0	78	0	1,595	0	0	0	17	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	03/25/2013	PAID ON PRINCIPAL		20	20	20	20	0	0	0	0	0	20	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	03/25/2013	PAID ON PRINCIPAL		6,993	6,993	6,695	6,817	0	176	0	176	0	6,993	0	0	0	68	06/25/2024	1
31375M HX 4	FNMA PASS TH #338746	6.500	03/25/2013	PAID ON PRINCIPAL		323	323	306	321	0	2	0	2	0	323	0	0	0	3	03/25/2016	1
31375S CQ 1	FNMA PASS TH #343079	6.500	03/25/2013	PAID ON PRINCIPAL		2,155	2,155	2,036	2,117	0	38	0	38	0	2,155	0	0	0	23	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	03/25/2013	PAID ON PRINCIPAL		1,384	1,384	1,307	1,359	0	24	0	24	0	1,384	0	0	0	15	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	03/25/2013	PAID ON PRINCIPAL		1,065	1,065	1,056	1,058	0	6	0	6	0	1,065	0	0	0	12	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	03/25/2013	PAID ON PRINCIPAL		1,635	1,635	1,545	1,609	0	26	0	26	0	1,635	0	0	0	18	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	03/25/2013	PAID ON PRINCIPAL		86	86	85	85	0	1	0	1	0	86	0	0	0	1	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	03/25/2013	PAID ON PRINCIPAL		1,085	1,085	1,075	1,078	0	7	0	7	0	1,085	0	0	0	13	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	03/25/2013	PAID ON PRINCIPAL		2,649	2,649	2,557	2,567	0	82	0	82	0	2,649	0	0	0	33	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	03/25/2013	PAID ON PRINCIPAL		381	381	368	370	0	11	0	11	0	381	0	0	0	5	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	03/25/2013	PAID ON PRINCIPAL		533	533	536	535	0	(2)	0	(2)	0	533	0	0	0	7	01/25/2027	1
31378B Q6 4	FNMA PASS TH #393877	7.500	03/25/2013	PAID ON PRINCIPAL		172	172	172	172	0	0	0	0	0	172	0	0	0	2	07/25/2027	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2013	PAID ON PRINCIPAL		54	54	54	54	0	(0)	0	(0)	0	54	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		03/25/2013	PAID ON PRINCIPAL		2,172	2,172	2,177	2,172	0	(0)	0	(0)	0	2,172	0	0	0	24	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		03/25/2013	PAID ON PRINCIPAL		565	565	574	570	0	(5)	0	(5)	0	565	0	0	0	7	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		03/25/2013	PAID ON PRINCIPAL		4,943	4,943	4,922	4,923	0	21	0	21	0	4,943	0	0	0	47	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		03/25/2013	PAID ON PRINCIPAL		77,184	77,184	76,852	76,860	0	324	0	324	0	77,184	0	0	0	424	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		03/25/2013	PAID ON PRINCIPAL		792	792	825	906	0	(114)	0	(114)	0	792	0	0	0	15	09/25/2029	1
31383M HJ 5	FNMA PASS TH #507033 7.500		03/25/2013	PAID ON PRINCIPAL		31	31	32	34	0	(3)	0	(3)	0	31	0	0	0	0	08/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		03/25/2013	PAID ON PRINCIPAL		105	105	109	109	0	(5)	0	(5)	0	105	0	0	0	1	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747 7.000		03/25/2013	PAID ON PRINCIPAL		3,906	3,906	3,649	3,754	0	152	0	152	0	3,906	0	0	0	48	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930 7.000		03/25/2013	PAID ON PRINCIPAL		81	81	77	78	0	2	0	2	0	81	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966 7.000		03/25/2013	PAID ON PRINCIPAL		1,025	1,025	970	993	0	33	0	33	0	1,025	0	0	0	11	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994 7.000		03/25/2013	PAID ON PRINCIPAL		160	160	150	154	0	6	0	6	0	160	0	0	0	2	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414 7.500		03/25/2013	PAID ON PRINCIPAL		22	22	22	23	0	(2)	0	(2)	0	22	0	0	0	0	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335 7.500		03/25/2013	PAID ON PRINCIPAL		11	11	12	13	0	(2)	0	(2)	0	11	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376 7.500		03/25/2013	PAID ON PRINCIPAL		54	54	57	61	0	(6)	0	(6)	0	54	0	0	0	1	05/25/2030	1
31384T FM 4	FNMA PASS TH #533072 7.500		03/25/2013	PAID ON PRINCIPAL		24	24	25	27	0	(4)	0	(4)	0	24	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050 7.500		03/25/2013	PAID ON PRINCIPAL		18,573	18,573	19,386	20,410	0	(1,837)	0	(1,837)	0	18,573	0	0	0	172	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299 7.500		03/25/2013	PAID ON PRINCIPAL		2,643	2,643	2,752	2,947	0	(304)	0	(304)	0	2,643	0	0	0	34	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562 7.500		03/25/2013	PAID ON PRINCIPAL		77	77	80	88	0	(11)	0	(11)	0	77	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069 6.000		03/25/2013	PAID ON PRINCIPAL		7,704	7,704	8,027	7,865	0	(161)	0	(161)	0	7,704	0	0	0	75	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		03/25/2013	PAID ON PRINCIPAL		2,388	2,388	2,486	2,441	0	(53)	0	(53)	0	2,388	0	0	0	23	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448 7.500		03/25/2013	PAID ON PRINCIPAL		5,152	5,152	5,365	5,694	0	(543)	0	(543)	0	5,152	0	0	0	61	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623 6.000		03/25/2013	PAID ON PRINCIPAL		3,177	3,177	3,307	3,248	0	(72)	0	(72)	0	3,177	0	0	0	31	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578 7.500		03/25/2013	PAID ON PRINCIPAL		43	43	45	48	0	(5)	0	(5)	0	43	0	0	0	1	09/25/2030	1
31385R 6U 9	FNMA PASS TH #550883 7.500		03/25/2013	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956 7.500		03/25/2013	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783 4.500		03/25/2013	PAID ON PRINCIPAL		773,649	773,649	763,102	767,091	0	6,559	0	6,559	0	773,649	0	0	0	5,671	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731 7.500		03/25/2013	PAID ON PRINCIPAL		28	28	29	32	0	(4)	0	(4)	0	28	0	0	0	0	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066 7.500		03/25/2013	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856 5.500		03/25/2013	PAID ON PRINCIPAL		2,837	2,837	2,820	2,823	0	14	0	14	0	2,837	0	0	0	24	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		03/25/2013	PAID ON PRINCIPAL		5,203	5,203	5,172	5,179	0	24	0	24	0	5,203	0	0	0	45	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883 5.500		03/25/2013	PAID ON PRINCIPAL		20,176	20,176	20,012	20,059	0	117	0	117	0	20,176	0	0	0	176	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744 5.500		03/25/2013	PAID ON PRINCIPAL		12,160	12,160	12,088	12,102	0	58	0	58	0	12,160	0	0	0	73	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056 5.000		03/25/2013	PAID ON PRINCIPAL		9,815	9,815	9,551	9,703	0	112	0	112	0	9,815	0	0	0	82	07/25/2016	1
31387C QW 4	FNMA PASS TH #580169 5.500		03/25/2013	PAID ON PRINCIPAL		6,468	6,468	6,468	6,453	0	15	0	15	0	6,468	0	0	0	37	09/25/2016	1
31387C VM 0	FNMA PASS TH #580320 5.500		03/25/2013	PAID ON PRINCIPAL		31,343	31,343	31,250	31,240	0	103	0	103	0	31,343	0	0	0	286	05/25/2016	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387S 5E 2	FNMA PASS TH #593145 5.500		03/25/2013	PAID ON PRINCIPAL		66,174	66,174	66,159	66,051	0	123	0	123	0	66,174	0	0	0	854	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226 7.500		03/25/2013	PAID ON PRINCIPAL		274	274	285	288	0	(14)	0	(14)	0	274	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066 5.500		03/25/2013	PAID ON PRINCIPAL		14,614	14,614	14,610	14,583	0	31	0	31	0	14,614	0	0	0	130	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379 6.000		03/25/2013	PAID ON PRINCIPAL		7,628	7,628	7,957	7,837	0	(209)	0	(209)	0	7,628	0	0	0	73	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925 5.500		03/25/2013	PAID ON PRINCIPAL		1,709	1,709	1,728	1,719	0	(10)	0	(10)	0	1,709	0	0	0	16	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041 5.500		03/25/2013	PAID ON PRINCIPAL		11,684	11,684	11,682	11,663	0	22	0	22	0	11,684	0	0	0	106	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148 5.500		03/25/2013	PAID ON PRINCIPAL		8,596	8,596	8,526	8,547	0	49	0	49	0	8,596	0	0	0	77	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060 5.500		03/25/2013	PAID ON PRINCIPAL		5,183	5,183	5,182	5,174	0	9	0	9	0	5,183	0	0	0	40	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773 5.500		03/25/2013	PAID ON PRINCIPAL		19,026	19,026	19,021	18,989	0	37	0	37	0	19,026	0	0	0	176	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387 6.000		03/25/2013	PAID ON PRINCIPAL		2,909	2,909	3,034	3,001	0	(92)	0	(92)	0	2,909	0	0	0	24	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781 5.500		03/25/2013	PAID ON PRINCIPAL		75,577	75,577	74,939	75,129	0	448	0	448	0	75,577	0	0	0	767	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795 5.500		03/25/2013	PAID ON PRINCIPAL		85,196	85,196	84,690	84,792	0	404	0	404	0	85,196	0	0	0	769	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072 6.000		03/25/2013	PAID ON PRINCIPAL		2,170	2,170	2,264	2,247	0	(77)	0	(77)	0	2,170	0	0	0	21	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482 5.500		03/25/2013	PAID ON PRINCIPAL		21,736	21,736	21,735	21,700	0	37	0	37	0	21,736	0	0	0	198	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490 7.500		03/25/2013	PAID ON PRINCIPAL		13,951	13,951	14,527	15,163	0	(1,211)	0	(1,211)	0	13,951	0	0	0	232	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510 5.500		03/25/2013	PAID ON PRINCIPAL		5,409	5,409	5,407	5,399	0	10	0	10	0	5,409	0	0	0	49	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538 5.500		03/25/2013	PAID ON PRINCIPAL		63,776	63,776	63,258	63,389	0	387	0	387	0	63,776	0	0	0	646	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546 5.500		03/25/2013	PAID ON PRINCIPAL		60,145	60,145	59,966	59,951	0	194	0	194	0	60,145	0	0	0	545	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547 6.000		03/25/2013	PAID ON PRINCIPAL		10,382	10,382	10,808	10,624	0	(242)	0	(242)	0	10,382	0	0	0	87	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553 5.500		03/25/2013	PAID ON PRINCIPAL		4,812	4,812	4,811	4,804	0	8	0	8	0	4,812	0	0	0	44	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746 5.500		03/25/2013	PAID ON PRINCIPAL		8,502	8,502	8,451	8,462	0	40	0	40	0	8,502	0	0	0	55	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		03/25/2013	PAID ON PRINCIPAL		10,719	10,719	10,655	10,669	0	50	0	50	0	10,719	0	0	0	98	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371 5.000		03/25/2013	PAID ON PRINCIPAL		21,351	21,351	20,778	21,109	0	242	0	242	0	21,351	0	0	0	204	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446 5.500		03/25/2013	PAID ON PRINCIPAL		8,499	8,499	8,448	8,457	0	42	0	42	0	8,499	0	0	0	78	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191 5.000		03/25/2013	PAID ON PRINCIPAL		13,854	13,854	13,482	13,650	0	204	0	204	0	13,854	0	0	0	68	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277 5.500		03/25/2013	PAID ON PRINCIPAL		9,287	9,287	9,232	9,244	0	43	0	43	0	9,287	0	0	0	86	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657 5.500		03/25/2013	PAID ON PRINCIPAL		10,291	10,291	10,230	10,242	0	50	0	50	0	10,291	0	0	0	93	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927 5.500		03/25/2013	PAID ON PRINCIPAL		4,904	4,904	4,957	4,927	0	(22)	0	(22)	0	4,904	0	0	0	45	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210 5.500		03/25/2013	PAID ON PRINCIPAL		8,717	8,717	8,810	8,744	0	(27)	0	(27)	0	8,717	0	0	0	96	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211 5.500		03/25/2013	PAID ON PRINCIPAL		55,143	55,143	55,733	55,299	0	(156)	0	(156)	0	55,143	0	0	0	396	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337 5.500		03/25/2013	PAID ON PRINCIPAL		32,178	32,178	32,523	32,314	0	(135)	0	(135)	0	32,178	0	0	0	297	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335 5.500		03/25/2013	PAID ON PRINCIPAL		12,110	12,110	12,239	12,156	0	(46)	0	(46)	0	12,110	0	0	0	111	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388 5.500		03/25/2013	PAID ON PRINCIPAL		24,352	24,352	24,612	24,449	0	(97)	0	(97)	0	24,352	0	0	0	224	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543 5.000		03/25/2013	PAID ON PRINCIPAL		83,207	83,207	80,970	82,212	0	994	0	994	0	83,207	0	0	0	815	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069 6.000		03/25/2013	PAID ON PRINCIPAL		11,821	11,821	12,328	12,109	0	(289)	0	(289)	0	11,821	0	0	0	118	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562 6.000		03/25/2013	PAID ON PRINCIPAL		10,214	10,214	10,633	10,504	0	(289)	0	(289)	0	10,214	0	0	0	102	02/25/2017	1

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SCHEDULE D - PART 4

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											11	12	13	14	15							
CUSIP Identification	Description		Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31389J	K2	9		03/25/2013	PAID ON PRINCIPAL.....		3,487	3,487	3,637	3,581	0	(95)	0	(95)	0	3,487	0	0	0	35	07/25/2017	1.....
31389N	5H	4		03/25/2013	PAID ON PRINCIPAL.....		4,194	4,194	4,375	4,317	0	(123)	0	(123)	0	4,194	0	0	0	42	02/25/2017	1.....
31389Y	M7	3		03/25/2013	PAID ON PRINCIPAL.....		638	638	667	710	0	(72)	0	(72)	0	638	0	0	0	8	01/25/2032	1.....
31390E	R9	5		03/25/2013	PAID ON PRINCIPAL.....		2,389	2,389	2,492	2,470	0	(81)	0	(81)	0	2,389	0	0	0	26	05/25/2017	1.....
31390F	ND	7		03/25/2013	PAID ON PRINCIPAL.....		1,379	1,379	1,438	1,427	0	(48)	0	(48)	0	1,379	0	0	0	13	06/25/2017	1.....
31390K	RG	5		03/25/2013	PAID ON PRINCIPAL.....		357	357	373	397	0	(40)	0	(40)	0	357	0	0	0	4	05/25/2032	1.....
31390L	2C	9		03/25/2013	PAID ON PRINCIPAL.....		3,811	3,811	3,975	3,921	0	(110)	0	(110)	0	3,811	0	0	0	38	06/25/2017	1.....
31390S	3R	0		03/25/2013	PAID ON PRINCIPAL.....		7,095	7,095	7,401	7,261	0	(166)	0	(166)	0	7,095	0	0	0	71	09/25/2017	1.....
31391E	HS	3		03/25/2013	PAID ON PRINCIPAL.....		6,676	6,676	6,964	6,929	0	(252)	0	(252)	0	6,676	0	0	0	67	10/25/2017	1.....
31391F	DW	5		03/25/2013	PAID ON PRINCIPAL.....		26,727	26,727	27,873	27,389	0	(662)	0	(662)	0	26,727	0	0	0	217	10/25/2017	1.....
31400E	QQ	6		03/25/2013	PAID ON PRINCIPAL.....		44,258	44,258	45,344	44,638	0	(380)	0	(380)	0	44,258	0	0	0	343	03/25/2018	1.....
31401B	QB	4		03/25/2013	PAID ON PRINCIPAL.....		273,412	273,412	280,121	276,292	0	(2,880)	0	(2,880)	0	273,412	0	0	0	2,160	06/25/2018	1.....
31401C	KL	6		03/25/2013	PAID ON PRINCIPAL.....		93,822	93,822	96,125	94,780	0	(958)	0	(958)	0	93,822	0	0	0	776	06/25/2018	1.....
31401H	NK	4		03/25/2013	PAID ON PRINCIPAL.....		24,978	24,978	25,591	25,230	0	(252)	0	(252)	0	24,978	0	0	0	208	06/25/2018	1.....
31401M	BR	1		03/25/2013	PAID ON PRINCIPAL.....		12,257	12,257	12,520	12,452	0	(195)	0	(195)	0	12,257	0	0	0	127	07/25/2033	1.....
31401X	LS	4		03/25/2013	PAID ON PRINCIPAL.....		632,481	632,481	647,880	637,558	0	(5,077)	0	(5,077)	0	632,481	0	0	0	4,768	06/25/2018	1.....
31402C	QM	7		03/25/2013	PAID ON PRINCIPAL.....		1,121	1,121	1,148	1,152	0	(30)	0	(30)	0	1,121	0	0	0	10	01/25/2034	1.....
31402D	VH	0		03/25/2013	PAID ON PRINCIPAL.....		160,443	160,443	164,360	161,826	0	(1,383)	0	(1,383)	0	160,443	0	0	0	1,068	08/25/2018	1.....
31402J	ER	4		03/25/2013	PAID ON PRINCIPAL.....		86,342	86,342	85,836	85,952	0	390	0	390	0	86,342	0	0	0	719	07/25/2033	1.....
31402J	2D	8		03/25/2013	PAID ON PRINCIPAL.....		41,547	41,547	42,567	41,984	0	(437)	0	(437)	0	41,547	0	0	0	343	08/25/2018	1.....
31402N	D5	4		03/25/2013	PAID ON PRINCIPAL.....		60,572	60,572	62,058	61,158	0	(586)	0	(586)	0	60,572	0	0	0	375	08/25/2018	1.....
31402Q	LF	6		03/25/2013	PAID ON PRINCIPAL.....		121,821	121,821	117,405	119,395	0	2,426	0	2,426	0	121,821	0	0	0	1,023	08/25/2033	1.....
31403F	Q6	4		03/25/2013	PAID ON PRINCIPAL.....		170,116	170,116	169,239	169,395	0	721	0	721	0	170,116	0	0	0	1,732	11/25/2033	1.....
31403G	RL	8		03/25/2013	PAID ON PRINCIPAL.....		198,691	198,691	197,660	197,840	0	851	0	851	0	198,691	0	0	0	1,413	10/25/2033	1.....
31403L	LR	0		03/25/2013	PAID ON PRINCIPAL.....		81,138	81,138	82,875	82,119	0	(981)	0	(981)	0	81,138	0	0	0	422	11/25/2023	1.....
31403N	CD	7		03/25/2013	PAID ON PRINCIPAL.....		11,021	11,021	11,057	11,020	0	1	0	1	0	11,021	0	0	0	82	11/25/2018	1.....
31404B	SY	9		03/25/2013	PAID ON PRINCIPAL.....		10,782	10,782	10,723	10,733	0	48	0	48	0	10,782	0	0	0	82	01/25/2034	1.....
31404J	MA	0		03/25/2013	PAID ON PRINCIPAL.....		207,561	207,561	207,431	207,210	0	351	0	351	0	207,561	0	0	0	1,863	03/25/2034	1.....
31404J	YQ	2		03/25/2013	PAID ON PRINCIPAL.....		62,148	62,148	61,784	61,861	0	287	0	287	0	62,148	0	0	0	677	04/25/2034	1.....
31404N	2P	0		03/25/2013	PAID ON PRINCIPAL.....		513,049	513,049	510,043	510,743	0	2,306	0	2,306	0	513,049	0	0	0	4,300	03/25/2034	1.....
31404N	2S	4		03/25/2013	PAID ON PRINCIPAL.....		307,052	307,052	305,252	305,658	0	1,394	0	1,394	0	307,052	0	0	0	1,816	03/25/2034	1.....
31404W	GW	0		03/25/2013	PAID ON PRINCIPAL.....		234,565	234,565	224,046	227,859	0	6,706	0	6,706	0	234,565	0	0	0	1,023	05/25/2034	1.....
31404W	R9	9		03/25/2013	PAID ON PRINCIPAL.....		271,252	271,252	260,148	264,838	0	6,415	0	6,415	0	271,252	0	0	0	1,881	06/25/2029	1.....
31406V	2P	0		03/25/2013	PAID ON PRINCIPAL.....		528,629	528,629	525,704	526,220	0	2,409	0	2,409	0	528,629	0	0	0	4,824	06/25/2035	1.....
31407X	A8	4		03/25/2013	PAID ON PRINCIPAL.....		494,581	494,581	473,098	482,528	0	12,053	0	12,053	0	494,581	0	0	0	4,603	07/25/2035	1.....
31358F	3N	7		03/25/2013	PAID ON PRINCIPAL.....		12,372	12,372	12,558	12,460	0	(88)	0	(88)	0	12,372	0	0	0	175	03/25/2021	1.....

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SCHEDULE D - PART 4

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31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2013	PAID ON PRINCIPAL		50,197	50,197	43,767	46,843	0	3,354	0	3,354	0	50,197	0	0	0	485	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2013	PAID ON PRINCIPAL		538,740	538,740	518,936	527,314	0	11,426	0	11,426	0	538,740	0	0	0	6,388	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2013	PAID ON PRINCIPAL		254,288	254,288	241,892	246,825	0	7,463	0	7,463	0	254,288	0	0	0	2,867	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2013	PAID ON PRINCIPAL		56,387	56,387	53,629	54,244	0	2,142	0	2,142	0	56,387	0	0	0	603	06/25/2029	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2013	PAID ON PRINCIPAL		392,675	392,675	411,204	392,357	0	318	0	318	0	392,675	0	0	0	3,613	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2013	PAID ON PRINCIPAL		442,462	442,462	438,521	439,793	0	2,669	0	2,669	0	442,462	0	0	0	4,043	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2013	PAID ON PRINCIPAL		9,929	9,929	10,331	10,383	0	(454)	0	(454)	0	9,929	0	0	0	126	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		03/25/2013	PAID ON PRINCIPAL		956,036	956,036	1,008,618	979,799	0	(23,763)	0	(23,763)	0	956,036	0	0	0	7,983	05/25/2022	1
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2013	PAID ON PRINCIPAL		28,892	28,892	28,892	28,892	0	0	0	0	0	28,892	0	0	0	350	03/01/2020	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					91,047,503	90,937,503	95,482,733	91,072,685	0	(25,182)	0	(25,182)	0	91,047,503	0	0	0	1,966,749	XXX	XXX

Bonds - Industrial and Miscellaneous

07556Q AN 5	BEAZER HOMES USA 6.875		02/19/2013	REDEEMED		4,045,840	4,000,000	860,000	1,172,471	0	63,884	0	63,884	0	1,236,355	0	2,809,485	2,809,485	163,472	07/15/2015	5FE
097023 AT 2	BOEING CO 5.125		02/15/2013	MATURED		2,000,000	2,000,000	2,063,260	2,000,933	0	(933)	0	(933)	0	2,000,000	0	0	0	51,250	02/15/2013	1FE
111621 AG 3	BROCADE COMMUNICATIONS 6.625		02/21/2013	REDEEMED		1,962,947	1,900,000	1,918,723	1,910,072	0	(534)	0	(534)	0	1,909,538	0	53,409	53,409	75,525	01/15/2018	3FE
165167 CG 0	CHESAPEAKE ENERGY 6.125		02/04/2013	BARCLAYS CAPITAL INC.		2,668,750	2,500,000	2,587,500	2,586,997	0	(703)	0	(703)	0	2,586,294	0	82,456	82,456	73,160	02/15/2021	3FE
199575 AR 2	COLUMBUS SOUTHERN POWE 5.500		03/01/2013	MATURED		4,470,000	4,470,000	4,695,966	4,474,836	0	(4,836)	0	(4,836)	0	4,470,000	0	0	0	122,925	03/01/2013	2FE
20030N BF 7	COMCAST CORP 2.850		03/11/2013	VARIOUS		1,977,760	2,000,000	1,996,720	1,996,720	0	(4)	0	(4)	0	1,996,716	0	(18,956)	(18,956)	7,125	01/15/2023	1FE
21036P AJ 7	CONSTELLATION BRANDS 4.625		02/20/2013	REDEEMED		5,210,000	5,210,000	5,340,250	5,338,486	0	(1,168)	0	(1,168)	0	5,337,318	0	(127,318)	(127,318)	124,497	03/01/2023	3FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/10/2013	PAID ON PRINCIPAL		45,410	45,410	40,597	41,131	0	4,279	0	4,279	0	45,410	0	0	0	446	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2013	PAID ON PRINCIPAL		17,128	17,128	16,060	16,144	0	984	0	984	0	17,128	0	0	0	199	01/10/2030	2FE
28140J AC 4	EDUCATION MANAGEMENT 8.750		02/08/2013	OPPENHEIMER AND CO		2,000,000	2,000,000	2,065,000	1,610,000	390,000	0	390,000	0	2,000,000	0	0	0	35,000	06/01/2014	5FE	
28932M AG 0	ELM RD GENERATING STAT 4.673		01/23/2013	PAID ON PRINCIPAL		56,468	56,468	56,728	56,712	0	(243)	0	(243)	0	56,468	0	0	0	1,319	01/19/2031	1FE
302182 AD 2	EXPRESS SCRIPTS 6.250		03/29/2013	REDEEMED		1,066,992	1,000,000	995,740	998,591	0	142	0	142	0	998,733	0	68,260	68,260	18,056	06/15/2014	2FE
38142E AE 8	GOLDMAN SACHS GROUP (1 8.000		03/01/2013	MATURED		8,250,000	8,250,000	9,794,235	8,282,570	0	(32,570)	0	(32,570)	0	8,250,000	0	0	0	330,000	03/01/2013	1FE
428236 AQ 6	HEWLETT-PACKARD CO 4.500		03/01/2013	MATURED		1,000,000	1,000,000	1,000,710	999,915	0	85	0	85	0	1,000,000	0	0	0	22,500	03/01/2013	2FE
40426W AS 0	HRPT PROPERTIES TRUST 5.750		03/12/2013	TENDERED		3,266,850	3,000,000	2,990,970	2,996,632	0	228	0	228	0	2,996,861	0	269,990	269,990	62,771	11/01/2015	2FE
244217 BK 0	JOHN DEERE CAPITAL COR 5.100		01/15/2013	MATURED		2,000,000	2,000,000	1,980,720	1,999,774	0	226	0	226	0	2,000,000	0	0	0	51,000	01/15/2013	1FE
478115 AA 6	JOHNS HOPKINS UNIVERSI 5.250		02/22/2013	REDEEMED		1,210,446	1,005,000	1,004,297	1,004,562	0	(61)	0	(61)	0	1,004,501	0	205,945	205,945	33,856	07/01/2019	1FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		03/29/2013	PAID ON PRINCIPAL		196,919	196,919	194,503	195,353	0	1,566	0	1,566	0	196,919	0	0	0	5,560	03/29/2021	1FE
513075 BB 6	LAMAR MEDIA CORP 5.875		02/27/2013	BARCLAYS CAPITAL INC.		3,566,395	3,287,000	3,476,813	3,472,341	0	(2,920)	0	(2,920)	0	3,469,421	0	96,974	96,974	107,077	02/01/2022	4FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/15/2013	PAID ON PRINCIPAL		14,155	14,155	14,155	14,155	0	0	0	0	0	14,155	0	0	0	255	06/15/2033	3FE
59018Y M4 0	MERRILL LYNCH 5.450		02/05/2013	MATURED		1,000,000	1,000,000	998,700	999,858	0	142	0	142	0	1,000,000	0	0	0	27,250	02/05/2013	1FE
615394 AF 0	MOOG INC 6.250		01/15/2013	REDEEMED		4,000,000	4,000,000	4,045,000	4,000,010	0	64	0	64	0	4,000,074	0	(74)	(74)	125,000	01/15/2015	4FE
651229 AN 6	NEWELL RUBBERMAID 2.050		02/22/2013	U S BANCORP		1,002,880	1,000,000	998,870	998,876	0	28	0	28	0	998,904	0	3,976	3,976	4,726	12/01/2017	2FE
62912X AB 0	NGPL PIPECO LLC (144A) 7.119		03/26/2013	BARCLAYS CAPITAL INC.		1,883,125	1,750,000	1,790,058	1,773,511	0	(1,126)	0	(1,126)	0	1,772,385	0	110,740	110,740	29,663	12/15/2017	3FE
713448 BG 2	PEPSICO INC 4.650		02/15/2013	MATURED		2,000,000	2,000,000	1,998,160	1,999,754	0	246	0	246	0	2,000,000	0	0	0	46,500	02/15/2013	1FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
7425A0 A5 9	PRINCIPAL LIFE GLOBAL 5.250		01/15/2013	MATURED		2,000,000	2,000,000	1,997,380	1,999,888	0	112	0	112	0	2,000,000	0	0	0	52,500	01/15/2013	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/03/2013	PAID ON PRINCIPAL		85,650	85,650	107,307	99,930	0	(14,280)	0	(14,280)	0	85,650	0	0	0	4,008	01/01/2021	1FE
78355H JM 2	RYDER SYSTEM INC 6.000		03/01/2013	MATURED		1,000,000	1,000,000	998,090	999,728	0	272	0	272	0	1,000,000	0	0	0	30,000	03/01/2013	2FE
812141 AP 4	SEALY MATTRESS (144A) 10.875		01/10/2013	REDEEMED		413,030	401,000	448,602	423,988	0	(233)	0	(233)	0	423,755	0	(10,725)	(10,725)	10,297	04/15/2016	3FE
82567D AF 1	SHURGARD STORAGE CENTE 5.875		02/15/2013	REDEEMED		1,004,653	1,000,000	1,004,650	999,973	0	(19)	0	(19)	0	999,955	0	4,698	4,698	24,479	03/15/2013	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2013	PAID ON PRINCIPAL		56,034	56,034	56,034	56,034	0	0	0	0	0	56,034	0	0	0	1,643	07/02/2030	1FE
949746 NY 3	WELLS FARGO 4.375		01/31/2013	MATURED		1,000,000	1,000,000	984,061	999,568	0	432	0	432	0	1,000,000	0	0	0	21,875	01/31/2013	1FE
96332H CA 5	WHIRLPOOL CORP 5.500		03/01/2013	MATURED		3,000,000	3,000,000	2,993,250	2,999,238	0	762	0	762	0	3,000,000	0	0	0	82,500	03/01/2013	2FE
G7069# AB 8	PHOTOBITION GROUP PLC 8.760		03/11/2013	FINAL PYMT - BANKRUPT		15,167	1,041,572	1	1	0	0	0	0	0	1	0	15,166	15,166	0	04/27/2010	6
85771P AA 0	STATOILHYDRO (144A) 5.125	F	01/28/2013	REDEEMED		5,302,400	5,000,000	5,167,900	5,027,789	0	(1,634)	0	(1,634)	0	5,026,154	0	276,246	276,246	62,639	04/30/2014	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2013	PAID ON PRINCIPAL		31,364	31,364	32,736	31,264	0	100	0	100	0	31,364	0	0	0	590	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2013	PAID ON PRINCIPAL		763,265	763,265	758,912	755,770	0	7,495	0	7,495	0	763,265	0	0	0	6,835	01/31/2036	2FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .901		02/25/2013	PAID ON PRINCIPAL		145,056	145,056	113,144	111,270	0	33,786	0	33,786	0	145,056	0	0	0	223	01/25/2035	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .903		01/25/2013	PAID ON PRINCIPAL		23,722	23,722	18,503	18,197	0	5,525	0	5,525	0	23,722	0	0	0	18	01/25/2035	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .904		03/25/2013	PAID ON PRINCIPAL		80,710	80,710	62,954	61,911	0	18,799	0	18,799	0	80,710	0	0	0	181	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		03/25/2013	PAID ON PRINCIPAL		32,358	32,358	31,400	31,279	0	1,079	0	1,079	0	32,358	0	0	0	176	05/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.119		01/25/2013	PAID ON PRINCIPAL		2,849	2,849	2,765	2,754	0	95	0	95	0	2,849	0	0	0	7	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.134		01/25/2013	PAID ON PRINCIPAL		14,342	14,342	13,910	13,918	0	424	0	424	0	14,342	0	0	0	38	06/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.134		03/25/2013	PAID ON PRINCIPAL		34,072	34,072	33,046	33,066	0	1,006	0	1,006	0	34,072	0	0	0	236	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		342,199	342,199	345,982	341,276	0	923	0	923	0	342,199	0	0	0	2,657	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		296,215	296,215	289,473	292,307	(0)	3,908	0	3,908	0	296,215	0	0	0	2,536	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		257,846	257,846	252,004	254,736	0	3,110	0	3,110	0	257,846	0	0	0	2,168	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 .861		02/25/2013	PAID ON PRINCIPAL		6,506	6,506	6,511	5,555	0	951	0	951	0	6,506	0	0	0	10	11/25/2032	1FM
161546 EF 9	CFAB 2003-1 2A2 .863		01/25/2013	PAID ON PRINCIPAL		9,249	9,249	9,257	7,897	0	1,352	0	1,352	0	9,249	0	0	0	7	11/25/2032	1FM
161546 EF 9	CFAB 2003-1 2A2 .864		03/25/2013	PAID ON PRINCIPAL		412	412	412	352	0	60	0	60	0	412	0	0	0	1	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		2,509	2,509	2,508	2,500	0	9	0	9	0	2,509	0	0	0	25	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		2,506	2,506	2,489	2,492	0	14	0	14	0	2,506	0	0	0	26	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		03/26/2013	PAID ON PRINCIPAL		662,200	662,200	670,684	663,837	0	(1,637)	0	(1,637)	0	662,200	0	0	0	6,260	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2013	PAID ON PRINCIPAL		87,615	87,615	90,890	92,492	711	(5,587)	0	(4,876)	0	87,615	0	0	0	665	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		579,632	579,632	584,975	580,963	0	(1,331)	0	(1,331)	0	579,632	0	0	0	4,628	10/25/2019	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.846		03/25/2013	PAID ON PRINCIPAL		48,534	48,534	34,823	32,721	0	15,813	0	15,813	0	48,534	0	0	0	351	12/25/2034	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.863		01/25/2013	PAID ON PRINCIPAL		76,905	76,905	55,179	51,848	0	25,056	0	25,056	0	76,905	0	0	0	187	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.083		03/25/2013	PAID ON PRINCIPAL		5,861	5,861	4,843	4,069	0	1,791	0	1,791	0	5,861	0	0	0	38	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.083		01/25/2013	PAID ON PRINCIPAL		46,560	46,560	38,477	32,328	0	14,232	0	14,232	0	46,560	0	0	0	120	12/25/2034	1FM
576455 AC 3	MABS 2006-HE5 A3 .361		02/25/2013	PAID ON PRINCIPAL		105,137	105,137	52,302	52,018	0	53,119	0	53,119	0	105,137	0	0	0	65	11/25/2036	1FM

QE05.12

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
576455 AC 3	MABS 2006-HE5 A3 .363		01/25/2013	PAID ON PRINCIPAL		53,469	53,469	26,599	26,454	0	27,014	0	27,014	0	53,469	0	0	0	16	11/25/2036	1FM
576455 AC 3	MABS 2006-HE5 A3 .364		03/25/2013	PAID ON PRINCIPAL		74,299	74,299	36,961	36,760	0	37,539	0	37,539	0	74,299	0	0	0	67	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .361		02/25/2013	PAID ON PRINCIPAL		115,557	115,557	51,446	50,325	0	65,232	0	65,232	0	115,557	0	0	0	72	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .363		01/25/2013	PAID ON PRINCIPAL		86,145	86,145	38,352	37,516	0	48,629	0	48,629	0	86,145	0	0	0	27	10/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .364		03/25/2013	PAID ON PRINCIPAL		86,878	86,878	38,678	37,835	0	49,043	0	49,043	0	86,878	0	0	0	78	10/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .381		02/25/2013	PAID ON PRINCIPAL		61,772	61,772	22,239	22,239	0	39,533	0	39,533	0	61,772	0	0	0	40	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .383		01/25/2013	PAID ON PRINCIPAL		79,168	79,168	28,502	28,502	0	50,666	0	50,666	0	79,168	0	0	0	26	02/25/2036	1FM
57643L RK 4	MABS 2006-WMC1 A3 .384		03/25/2013	PAID ON PRINCIPAL		45,592	45,592	16,414	16,414	0	29,178	0	29,178	0	45,592	0	0	0	43	02/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		170,916	170,916	172,625	171,256	0	(340)	0	(340)	0	170,916	0	0	0	1,372	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		26,138	26,138	26,240	26,147	0	(9)	0	(9)	0	26,138	0	0	0	179	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2013	PAID ON PRINCIPAL		777,952	777,952	760,205	762,414	0	15,537	0	15,537	0	777,952	0	0	0	8,146	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		584,050	584,050	581,039	581,609	0	2,441	0	2,441	0	584,050	0	0	0	4,000	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A 1.001		02/25/2013	PAID ON PRINCIPAL		87,245	87,245	78,315	78,597	(0)	8,648	0	8,648	0	87,245	0	0	0	149	08/25/2034	1FM
61744C BD 7	MSAC 2004-SD1 A 1.003		01/25/2013	PAID ON PRINCIPAL		105,228	105,228	94,458	94,797	0	10,430	0	10,430	0	105,228	0	0	0	89	08/25/2034	1FM
61744C BD 7	MSAC 2004-SD1 A 1.004		03/25/2013	PAID ON PRINCIPAL		102,320	102,320	91,848	92,178	0	10,142	0	10,142	0	102,320	0	0	0	254	08/25/2034	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO 461		02/25/2013	PAID ON PRINCIPAL		76,664	76,664	70,962	71,835	0	4,829	0	4,829	0	76,664	0	0	0	62	07/25/2035	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO 463		01/25/2013	PAID ON PRINCIPAL		68,093	68,093	63,029	63,804	0	4,289	0	4,289	0	68,093	0	0	0	28	07/25/2035	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO 464		03/25/2013	PAID ON PRINCIPAL		126,585	126,585	117,170	118,611	0	7,974	0	7,974	0	126,585	0	0	0	147	07/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .501		02/25/2013	PAID ON PRINCIPAL		68,453	68,453	57,158	57,181	0	11,272	0	11,272	0	68,453	0	0	0	58	01/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .503		01/25/2013	PAID ON PRINCIPAL		152,452	152,452	127,298	127,349	0	25,104	0	25,104	0	152,452	0	0	0	65	01/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .504		03/25/2013	PAID ON PRINCIPAL		64,300	64,300	53,690	53,712	0	10,588	0	10,588	0	64,300	0	0	0	81	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .571		02/25/2013	PAID ON PRINCIPAL		155,921	155,921	109,535	122,525	0	33,396	0	33,396	0	155,921	0	0	0	152	07/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .573		01/25/2013	PAID ON PRINCIPAL		87,226	87,226	61,276	68,543	0	18,683	0	18,683	0	87,226	0	0	0	42	07/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .574		03/25/2013	PAID ON PRINCIPAL		70,970	70,970	49,856	55,769	0	15,201	0	15,201	0	70,970	0	0	0	101	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2013	PAID ON PRINCIPAL		26,343	26,343	26,338	26,281	0	62	0	62	0	26,343	0	0	0	186	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM) .841		02/25/2013	PAID ON PRINCIPAL		2,568	2,568	1,866	1,702	0	866	0	866	0	2,568	0	0	0	4	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM) .843		01/25/2013	PAID ON PRINCIPAL		2,329	2,329	1,692	1,543	0	786	0	786	0	2,329	0	0	0	2	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM) .844		03/25/2013	PAID ON PRINCIPAL		2,053	2,053	1,492	1,361	0	693	0	693	0	2,053	0	0	0	4	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		274,566	274,566	264,849	268,877	0	5,689	0	5,689	0	274,566	0	0	0	2,139	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .271		02/25/2013	PAID ON PRINCIPAL		42,806	42,806	14,653	14,205	0	28,601	0	28,601	0	42,806	0	0	0	20	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .273		01/25/2013	PAID ON PRINCIPAL		23,928	23,928	8,191	7,941	0	15,987	0	15,987	0	23,928	0	0	0	6	04/25/2037	1FM
81377N AA 2	SABR 2007-BR3 A2A .274		03/25/2013	PAID ON PRINCIPAL		39,834	39,834	13,636	13,219	0	26,615	0	26,615	0	39,834	0	0	0	27	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2013	PAID ON PRINCIPAL		865	865	836	852	0	14	0	14	0	865	0	0	0	9	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.476		02/25/2013	PAID ON PRINCIPAL		19,220	19,220	15,239	14,926	0	4,294	0	4,294	0	19,220	0	0	0	48	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.478		01/25/2013	PAID ON PRINCIPAL		12,872	12,872	10,206	9,996	0	2,876	0	2,876	0	12,872	0	0	0	16	04/25/2033	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.479		03/25/2013	PAID ON PRINCIPAL		20,198	20,198	16,015	15,686	0	4,512	0	4,512	0	20,198	0	0	0	74	04/25/2033	1FM

QE05.13

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.210		03/25/2013	PAID ON PRINCIPAL		2,387	2,387	2,180	2,183	0	204	0	204	0	2,387	0	0	0	12	03/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.210		01/25/2013	PAID ON PRINCIPAL		682	682	623	624	0	58	0	58	0	682	0	0	0	1	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2013	PAID ON PRINCIPAL		854,010	854,010	850,807	851,001	0	3,009	0	3,009	0	854,010	0	0	0	7,078	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		86,060	86,060	84,769	85,383	0	677	0	677	0	86,060	0	0	0	612	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2013	PAID ON PRINCIPAL		41,011	41,011	41,139	40,985	0	25	0	25	0	41,011	0	0	0	338	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		03/25/2013	PAID ON PRINCIPAL		107,408	107,408	102,311	93,757	0	13,651	0	13,651	0	107,408	0	0	0	783	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.682		01/25/2013	PAID ON PRINCIPAL		49,099	49,099	47,761	46,340	0	2,760	0	2,760	0	49,099	0	0	0	191	12/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 4.683		03/25/2013	PAID ON PRINCIPAL		46,520	46,520	45,252	43,906	0	2,615	0	2,615	0	46,520	0	0	0	491	12/25/2033	1FM
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		03/25/2013	PAID ON PRINCIPAL		57,146	57,146	56,806	56,913	0	233	0	233	0	57,146	0	0	0	406	12/25/2018	1FM
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		03/25/2013	PAID ON PRINCIPAL		335,109	335,109	328,276	330,002	0	5,108	0	5,108	0	335,109	0	0	0	2,814	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.624		03/25/2013	PAID ON PRINCIPAL		56,997	56,997	49,195	48,538	0	8,459	0	8,459	0	56,997	0	0	0	337	01/25/2035	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.624		01/25/2013	PAID ON PRINCIPAL		47,557	47,557	41,047	40,499	0	7,058	0	7,058	0	47,557	0	0	0	104	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.727		03/25/2013	PAID ON PRINCIPAL		46,180	46,180	40,638	39,915	0	6,265	0	6,265	0	46,180	0	0	0	275	04/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.730		01/25/2013	PAID ON PRINCIPAL		44,105	44,105	38,813	38,122	0	5,984	0	5,984	0	44,105	0	0	0	99	04/25/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.398		03/20/2013	PAID ON PRINCIPAL		267,949	267,949	237,459	234,117	0	33,832	0	33,832	0	267,949	0	0	0	2,570	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.398		01/20/2013	PAID ON PRINCIPAL		108,803	108,803	96,423	95,065	0	13,738	0	13,738	0	108,803	0	0	0	489	10/20/2035	1FM
05947U PS 1	BACM 2004-1 A4 4.760		03/11/2013	PAID ON PRINCIPAL		237,286	237,286	238,477	237,173	0	113	0	113	0	237,286	0	0	0	2,009	11/10/2039	1FM
22541S AD 0	CSFB 2004-C1 A4 4.750		03/15/2013	PAID ON PRINCIPAL		448,940	448,940	451,184	448,480	0	460	0	460	0	448,940	0	0	0	4,318	01/15/2037	1FM
36828Q DN 3	GECMC 2004-C1 A3 4.596		03/11/2013	PAID ON PRINCIPAL		73,605	73,605	73,970	73,567	0	38	0	38	0	73,605	0	0	0	583	11/10/2038	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		03/15/2013	PAID ON PRINCIPAL		564,557	564,557	567,342	564,691	0	(133)	0	(133)	0	564,557	0	0	0	4,511	01/15/2031	1FM
929766 MU 4	WBCMT 2003-C9 A4 5.012		03/15/2013	PAID ON PRINCIPAL		38,626	38,626	38,817	38,577	0	49	0	49	0	38,626	0	0	0	335	12/15/2035	1FM
80281A AB 5	SDART 2012-1 A2 1.250		03/15/2013	PAID ON PRINCIPAL		555,066	555,066	555,051	555,070	0	(4)	0	(4)	0	555,066	0	0	0	1,170	04/15/2015	1FE
3899999	Total - Bonds - Industrial & Miscellaneous					80,310,700	79,808,036	77,326,438	75,167,228	390,711	912,489	0	1,303,200	0	76,470,428	0	3,840,272	3,840,272	1,884,472	XXX	XXX
Bonds - Hybrid Securities																					
91731K AA 8	USB CAPITAL IX 3.500		02/21/2013	PIPER JAFFRAY		1,837,500	2,000,000	940,000	940,000	0	0	0	0	0	940,000	0	897,500	897,500	22,653	04/15/2049	2FE
4899999	Total - Bonds - Hybrid Securities					1,837,500	2,000,000	940,000	940,000	0	0	0	0	0	940,000	0	897,500	897,500	22,653	XXX	XXX
8399997	Total - Bonds - Part 4					408,777,876	408,327,712	413,927,015	403,042,920	390,711	606,473	0	997,184	0	404,040,104	0	4,737,772	4,737,772	6,133,289	XXX	XXX
8399999	Total - Bonds					408,777,876	408,327,712	413,927,015	403,042,920	390,711	606,473	0	997,184	0	404,040,104	0	4,737,772	4,737,772	6,133,289	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
842400 74 9	SOUTHERN CAL ED PERP PFD SER B 6.125%		02/28/2013	ISSUE CALLED at 100.000	10,000,000	1,000,000	100.00	1,000,000	1,002,500	(2,500)	0	0	(2,500)	0	1,000,000	0	0	0	10,038	XXX	P2UFE
8499999	Total - Preferred Stocks - Industrial & Miscellaneous					1,000,000	XXX	1,000,000	1,002,500	(2,500)	0	0	(2,500)	0	1,000,000	0	0	0	10,038	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					1,000,000	XXX	1,000,000	1,002,500	(2,500)	0	0	(2,500)	0	1,000,000	0	0	0	10,038	XXX	XXX
8999999	Total - Preferred Stocks					1,000,000	XXX	1,000,000	1,002,500	(2,500)	0	0	(2,500)	0	1,000,000	0	0	0	10,038	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
87159A 10 3	SYNAGEVA BIOPHARMA CORP		01/02/2013	CITIGROUP GLOBAL MARKETS	2,689,000	127,831	XXX	124,474	124,474	0	0	0	0	0	124,474	0	3,357	3,357	0	XXX	L
96950F 10 4	WILLIAMS PARTNERS LP		03/22/2013	CITIGROUP GLOBAL MARKETS	2,629,000	131,081	XXX	130,197	130,197	0	0	0	0	0	130,197	0	884	884	0	XXX	L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....				258,912	XXX	254,671	124,474	0	0	0	0	0	254,671	0	4,241	4,241	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				258,912	XXX	254,671	124,474	0	0	0	0	0	254,671	0	4,241	4,241	0	XXX	XXX
9799999.	Total - Common Stocks.....				258,912	XXX	254,671	124,474	0	0	0	0	0	254,671	0	4,241	4,241	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				1,258,912	XXX	1,254,671	1,126,974	(2,500)	0	0	(2,500)	0	1,254,671	0	4,241	4,241	10,038	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				410,036,788	XXX	415,181,686	404,169,894	388,211	606,473	0	994,684	0	405,294,775	0	4,742,013	4,742,013	6,143,327	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE05.15

**Sch. DB-Pt A-Sn 1
NONE**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYM3.....	1,750	1,750,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	.02/28/2013...	131.5938	131.9844	(683.602)	0	0	0	(683.602)	(683.602)	(1,925,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	.03/19/2013...	131.5313	131.9844	(453.130)	0	0	0	(453.130)	(453.130)	(1,100,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	.03/27/2013...	132.0625	131.9844	78.120	0	0	0	78.120	78.120	(1,100,000)	0001.....	1,000	
TYM3.....	1,000	1,000,000	US 10YR NOTE (CBT) Jun13.....	Portfolio Hedge.....	D-1.....	Interest..	.06/28/2013...	CBT.....	.03/27/2013...	132.2188	131.9844	234.370	0	0	0	234.370	234.370	(1,100,000)	0001.....	1,000	
13429999	Total-Short Futures-Hedging Other.....											(824.242)	0	0	0	(824.242)	(824.242)	(5,225,000)	XXX.....	XXX.....	
1389999	Total-Short Futures.....											(824.242)	0	0	0	(824.242)	(824.242)	(5,225,000)	XXX.....	XXX.....	
1409999	Total-Hedging Other.....											(824.242)	0	0	0	(824.242)	(824.242)	(5,225,000)	XXX.....	XXX.....	
1449999	TOTAL.....											(824.242)	0	0	0	(824.242)	(824.242)	(5,225,000)	XXX.....	XXX.....	

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Reduces bond portfolio duration

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Balance	Ending Cash Balance
Brokers			
UBS Securities LLC	0	0	0
Total Net Cash Deposits.....	0	0	0

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	....XXX.....	....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....(824,242)	.....0	.....(5,225,000)	.....(5,225,000)
0999999. Totals.....			.....0	.....0	.....0	.....0	.....0	.....(824,242)	.....0	.....(5,225,000)	.....(5,225,000)

QE08

**Sch. DB-Pt D-Sn 2
NONE**

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY.....		1.....	10,244,577	10,244,577	04/01/2013....
	REPO - MERRILL A TREASURY.....		1.....	1,078,333	1,078,333	04/01/2013....
	REPO - ROYAL A TREASURY.....		1.....	10,244,577	10,244,577	04/01/2013....
0199999.	U.S. Government - Issuer Obligations.....			21,567,487	21,567,487	...XXX.....
0599999.	Total - U.S. Government.....			21,567,487	21,567,487	...XXX.....
6199999.	Total - Issuer Obligations.....			21,567,487	21,567,487	...XXX.....
6599999.	Subtotal - Bonds.....			21,567,487	21,567,487	...XXX.....
9999999.	Totals.....			21,567,487	21,567,487	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(74,417,682) Book/Adjusted Carrying Value \$.....(74,417,692)
- Average balance for the year to date: Fair Value \$.....44,626,369 Book/Adjusted Carrying Value \$.....44,626,369
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....21,567,487 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Statement for March 31, 2013 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.250	.....(8)	.....0	.....(504,661)	.....(381,321)	.....(544,642)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(2,500)	.....(56,193)	.....(161,618)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....126,541	.....110,491	.....94,625	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....(8)	.....0	.....(380,620)	.....(327,023)	.....(611,635)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....(8)	.....0	.....(380,620)	.....(327,023)	.....(611,635)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....327	.....263	.....156	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....(8)	.....0	.....(380,293)	.....(326,760)	.....(611,479)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
MASSACHUSETTS HLTH & ED FAC AUTH SER EE.....		02/11/2013	0.110	04/02/2013	16,381,000	2,370	2,370
ROCHESTER HLTH CARE FAC REV (MAYO)S2000B.....		03/06/2013	0.140	05/20/2013	19,400,000	1,860	1,860
UNIVERSITY OF MICHIGAN SER-B.....		03/04/2013	0.140	05/15/2013	30,200,000	3,153	3,153
UNIVERSITY OF VIRGINIA S2003-A.....		03/20/2013	0.140	05/08/2013	11,750,000	503	503
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					77,731,000	7,886	7,886
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					77,731,000	7,886	7,886
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					77,731,000	7,886	7,886
8399999. Subtotals - Bonds.....					77,731,000	7,886	7,886
8699999. Total - Cash Equivalents.....					77,731,000	7,886	7,886

QE13



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(2,272)	0	0	43,933
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	(5,000)	0	(4,705)	1	1	9,901
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	63	0	0	2,116
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	(5,000)	0	(6,914)	1	1	55,950

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1,623)	0	0	31,381
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	310	0	0	10,475
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	8	0	0	287
23. Michigan.....MI	0	0	0	0	194	0	0	6,516
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	178	0	0	6,008
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	360	0	0	12,155
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	36	0	0	1,202
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	11	0	0	356
39. Pennsylvania.....PA	0	0	0	0	183	0	0	6,160
40. Rhode Island.....RI	0	0	0	0	1	0	0	17
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(43,359)	0	0	803,504
48. Washington.....WA	0	0	0	0	10	0	0	339
49. West Virginia.....WV	0	0	0	0	157	0	0	5,280
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(43,533)	0	0	883,680

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(2,597)	0	0	50,210
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	8	0	0	254
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	194	0	0	6,545
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(2,395)	0	0	57,008

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2013

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....64,123	.....202,956	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0